



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 30/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 31/10/2013	Any day expiry	9.87380	9.87380		9.86600	9.86600		12.22	0.00	0	0.00	
\$ / R	On 31/10/2013	Any day expiry	9.80	Call	79.39690	0.07940	79.68070	0.07968	79.397	13.88	0	1,000.00	
\$ / R	On 31/10/2013	Any day expiry	9.80	Put	5.59690	0.00560	13.68070	0.01368	5.597	13.88	0	0.00	
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	0.05270	0.00005	0.55890	0.00056	0.053	21.13	0	1,000.00	
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	326.25270	0.32625	334.55890	0.33456	326.253	21.13	0	0.00	
\$ / R	On 27/11/2013	Any day expiry			9.90850	9.90850	9.90280	9.90280		11.90	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,608.52050	1.60852	1,602.81860	1.60282	1,608.520	17.95	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.02050	0.00002	0.01860	0.00002	0.020	17.95	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	487.68660	0.48769	482.92310	0.48292	487.687	11.87	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	9.18660	0.00919	10.12310	0.01012	9.187	11.87	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	478.39280	0.47839	473.69370	0.47369	478.393	11.87	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	9.89280	0.00989	10.89370	0.01089	9.893	11.87	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	469.14350	0.46914	464.51210	0.46451	469.143	11.87	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	10.64350	0.01064	11.71210	0.01171	10.643	11.87	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	379.58940	0.37959	375.80260	0.37580	379.589	11.88	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	21.08940	0.02109	23.00260	0.02300	21.089	11.88	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	258.99840	0.25900	256.98730	0.25699	258.998	11.89	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	50.49840	0.05050	54.18730	0.05419	50.498	11.89	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	8.91570	0.00892	9.62300	0.00962	8.916	17.26	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	850.41570	0.85042	856.82300	0.85682	850.416	17.26	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			9.93310	9.93310	9.92660	9.92660		12.27	60,154,853.60	6,056	479,135.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,533.10800	2.53311	2,526.60940	2.52661	2,533.108	21.88	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00800	0.00001	0.00940	0.00001	0.008	21.88	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,933.13920	1.93314	1,926.65330	1.92665	1,933.139	18.05	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.03920	0.00004	0.05330	0.00005	0.039	18.05	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,183.95880	1.18396	1,177.57940	1.17758	1,183.959	14.45	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.85880	0.00086	0.97940	0.00098	0.859	14.45	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,034.72120	1.03472	1,028.39660	1.02840	1,034.721	13.73	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	1.62120	0.00162	1.79660	0.00180	1.621	13.73	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,007.02580	1.00703	1,000.71320	1.00071	1,007.026	13.59	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	1.82580	0.00183	2.01320	0.00201	1.826	13.59	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	957.50010	0.95750	951.22790	0.95123	957.500	13.39	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	2.30010	0.00230	2.52790	0.00253	2.300	13.39	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	935.66190	0.93566	929.41690	0.92942	935.662	13.31	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put	2.56190	0.00256		2.81690	0.00282	2.562	13.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call	908.13380	0.90813	901.92700	0.90193	908.134	908.134	13.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put	2.93380	0.00293	3.22700	0.00323	2.934	2.934	13.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.10	Call	837.25160	0.83725	831.16820	0.83117	837.252	837.252	12.94	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.10	Put	4.15160	0.00415	4.56820	0.00457	4.152	4.152	12.94	0.00	0	12,600.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.20	Call	739.76570	0.73977	733.92800	0.73393	739.766	739.766	12.58	0.00	0	100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.20	Put	6.66570	0.00667	7.32800	0.00733	6.666	6.666	12.58	0.00	0	30,750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.40	Call	549.71110	0.54971	544.74350	0.54474	549.711	549.711	11.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.40	Put	16.61110	0.01661	18.14350	0.01814	16.611	16.611	11.85	0.00	0	5,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.50	Call	460.57120	0.46057	456.39350	0.45639	460.571	460.571	11.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.50	Put	27.47120	0.02747	29.79350	0.02979	27.471	27.471	11.74	0.00	0	34,850.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.55	Call	418.90420	0.41890	415.25080	0.41525	418.904	418.904	11.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.55	Put	35.80420	0.03580	38.65080	0.03865	35.804	35.804	11.79	0.00	0	100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.59	Call	386.83520	0.38684	383.63500	0.38364	386.835	386.835	11.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.59	Put	43.73520	0.04374	47.03500	0.04704	43.735	43.735	11.84	0.00	0	20,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	379.00560	0.37901	375.92260	0.37592	379.006	379.006	11.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	45.90560	0.04591	49.32260	0.04932	45.906	45.906	11.85	0.00	0	24,700.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put	69.09130	0.06909	73.61060	0.07361	69.091	69.091	11.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call	312.19130	0.31219	310.21060	0.31021	312.191	312.191	11.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Call	305.19430	0.30519	303.33950	0.30334	305.194	305.194	11.97	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Put	72.09430	0.07209	76.73950	0.07674	72.094	72.094	11.97	0.00	0	400.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Call	278.10600	0.27811	276.75470	0.27675	278.106	278.106	12.02	0.00	0	100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Put	85.00600	0.08501	90.15470	0.09015	85.006	85.006	12.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Call	271.56260	0.27156	270.33680	0.27034	271.563	271.563	12.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Put	88.46260	0.08846	93.73680	0.09374	88.463	88.463	12.03	0.00	0	5,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Call	240.25020	0.24025	239.64030	0.23964	240.250	240.250	12.09	0.00	0	500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Put	107.15020	0.10715	113.04030	0.11304	107.150	107.150	12.09	0.00	0	21,500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Call	211.31500	0.21131	211.29640	0.21130	211.315	211.315	12.15	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Put	128.21500	0.12822	134.69640	0.13470	128.215	128.215	12.15	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Call	184.78330	0.18478	185.31210	0.18531	184.783	184.783	12.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Put	151.68330	0.15168	158.71210	0.15871	151.683	151.683	12.21	0.00	0	4,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Call	156.61050	0.15661	157.70440	0.15770	156.610	156.610	12.32	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Put	183.51050	0.18351	191.10440	0.19110	183.510	183.510	12.32	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Call	141.39320	0.14139	142.74430	0.14274	141.393	141.393	12.52	0.00	0	25,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Put	208.29320	0.20829	216.14430	0.21614	208.293	208.293	12.52	0.00	0	5,902.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Call	109.19140	0.10919	111.00270	0.11100	109.191	109.191	13.01	0.00	0	250.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Put	276.09140	0.27609	284.40270	0.28440	276.091	276.091	13.01	0.00	0	300.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Call	98.39870	0.09840	100.32870	0.10033	98.399	98.399	13.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Put	305.29870	0.30530	313.72870	0.31373	305.299	305.299	13.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Call	95.86770	0.09587	97.82440	0.09782	95.868	95.868	13.26	0.00	0	4,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Put	312.76770	0.31277	321.22440	0.32122	312.768	312.768	13.26	0.00	0	100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Call	84.15570	0.08416	86.20710	0.08621	84.156	84.156	13.50	0.00	0	500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Put	351.05570	0.35106	359.60710	0.35961	351.056	351.056	13.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Call	81.99030	0.08199	84.05650	0.08406	81.990	81.990	13.55	0.00	0	21,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Put	358.89030	0.35889	367.45650	0.36746	358.890	358.890	13.55	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Call	73.88150	0.07388	75.98750	0.07599	73.881	73.881	13.75	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Put	390.78150	0.39078	399.38750	0.39939	390.782	390.782	13.75	2,344,689.00	6,000	5,300.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call	70.13810	0.07014	72.25620	0.07226	70.138	70.138	13.85	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put	407.03810	0.40704	415.65620	0.41566	407.038	407.038	13.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	64.88560	0.06489	67.01280	0.06701	64.886	64.886	14.00	565,218.46	8,711	5,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	431.78560	0.43179	440.41280	0.44041	431.786	431.786	14.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Call	55.57020	0.05557	57.68420	0.05768	55.570	55.570	14.29	0.00	0	3,000.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Put	482.47020	0.48247	491.08420	0.49108	482.470	482.470	14.29	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Call	50.14920	0.05015	52.23640	0.05224	50.149	50.149	14.49	0.00	0	20,100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Put	517.04920	0.51705	525.63640	0.52564	517.049	517.049	14.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Call	41.10870	0.04111	43.09660	0.04310	41.109	41.109	14.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Put	588.00870	0.58801	596.49660	0.59650	588.009	588.009	14.91	0.00	0	0.00

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\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	38.30610		0.03831		40.24120	0.04024	38.306	15.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	615.20610		0.61521		623.64120	0.62364	615.206	15.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	34.90550		0.03491		36.76660	0.03677	34.906	15.31	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	651.80550		0.65181		660.16660	0.66017	651.806	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	34.11060		0.03411		35.95290	0.03595	34.111	15.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	661.01060		0.66101		669.35290	0.66935	661.011	15.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	31.13570		0.03114		32.90370	0.03290	31.136	15.59	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	698.03570		0.69804		706.30370	0.70630	698.036	15.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	27.83460		0.02783		29.50860	0.02951	27.835	15.88	0.00	0	22,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	744.73460		0.74473		752.90860	0.75291	744.735	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	24.93940		0.02494		26.52230	0.02652	24.939	16.16	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	791.83940		0.79184		799.92230	0.79992	791.839	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	20.16220		0.02016		21.56930	0.02157	20.162	16.73	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	887.06220		0.88706		894.96930	0.89497	887.062	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	18.56730		0.01857		19.90800	0.01991	18.567	16.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	925.46730		0.92547		933.30800	0.93331	925.467	16.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	15.81760		0.01582		17.03460	0.01703	15.818	17.41	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,002.71760		1.00272		1,010.43460	1.01043	1,002.718	17.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	13.40490		0.01340		14.49360	0.01449	13.405	17.83	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,080.30490		1.08030		1,087.89360	1.08789	1,080.305	17.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	9.83710		0.00984		10.70560	0.01071	9.837	18.56	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,226.73710		1.22674		1,234.10560	1.23411	1,226.737	18.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	8.90710		0.00891		9.71290	0.00971	8.907	18.80	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,275.80710		1.27581		1,283.11290	1.28311	1,275.807	18.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	6.68970		0.00669		7.33430	0.00733	6.690	19.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,423.58970		1.42359		1,430.73430	1.43073	1,423.590	19.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	5.11230		0.00511		5.63080	0.00563	5.112	20.27	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,572.01230		1.57201		1,579.03080	1.57903	1,572.012	20.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	3.66740		0.00367		4.05980	0.00406	3.667	21.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,770.56740		1.77057		1,777.45980	1.77746	1,770.567	21.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	2.05300		0.00205		2.29310	0.00229	2.053	22.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,068.95300		2.06895		2,075.69310	2.07569	2,068.953	22.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	0.41430		0.00041		0.47820	0.00048	0.414	21.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,417.31430		2.41731		2,423.87820	2.42388	2,417.314	21.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	0.18970		0.00019		0.22240	0.00022	0.190	21.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,567.08970		2.56709		2,573.62240	2.57362	2,567.090	21.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.94900		9.94900		9.94150	9.94150		12.20	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	442.10260		0.44210		437.73760	0.43774	442.103	11.68	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	43.10260		0.04310		46.23760	0.04624	43.103	11.68	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	410.65330		0.41065		406.76960	0.40677	410.653	11.73	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	51.65330		0.05165		55.26960	0.05527	51.653	11.73	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	402.97110		0.40297		399.21070	0.39921	402.971	11.75	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	53.97110		0.05397		57.71070	0.05771	53.971	11.75	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	395.36170		0.39536		391.72830	0.39173	395.362	11.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	56.36170		0.05636		60.22830	0.06023	56.362	11.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	27.30820		0.02731		29.05240	0.02905	27.308	16.57	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	918.30820		0.91831		927.55240	0.92755	918.308	16.57	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.00230		10.00230		9.99590	9.99590		12.80	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,703.70850		1.70371		1,697.37060	1.69737	1,703.709	15.09	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	1.40850		0.00141		1.47060	0.00147	1.408	15.09	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	209.87440		0.20987		210.21200	0.21021	209.874	13.28	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	327.57440		0.32757		334.31200	0.33431	327.574	13.28	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	113.03030		0.11303		114.21660	0.11422	113.030	14.83	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	620.73030		0.62073		628.31660	0.62832	620.730	14.83	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	111.36100		0.11136		112.55220	0.11255	111.361	14.88	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	629.06100		0.62906		636.65220	0.63665	629.061	14.88	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	109.72050		0.10972		110.91630	0.11092	109.720	14.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	637.42050		0.63742		645.01630	0.64502	637.421	14.92	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.04420		10.04420		10.03780	10.03780		13.36	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,747.51060		1.74751		1,741.28620	1.74129	1,747.511	14.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	3.31060		0.00331		3.48620	0.00349	3.311	14.87	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	325.12540		0.32513		325.67900	0.32568	325.125	13.25	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	280.92540		0.28093		287.87900	0.28788	280.925	13.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	154.11190		0.15411		155.89090	0.15589	154.112	15.22	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	679.91190		0.67991		688.09090	0.68809	679.912	15.22	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	152.23410		0.15223		154.01610	0.15402	152.234	15.26	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	688.03410		0.68803		696.21610	0.69622	688.034	15.26	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	150.38520		0.15039		152.16590	0.15217	150.385	15.29	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	696.18520		0.69619		704.36590	0.70437	696.185	15.29	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.04560		10.04560		10.03920	10.03920		13.37	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	144.88530		0.14489		146.69960	0.14670	144.885	15.45	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	729.28530		0.72929		737.49960	0.73750	729.285	15.45	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.04710		10.04710		10.04060	10.04060		13.39	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	985.31640		0.98532		980.10500	0.98010	985.316	12.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	28.21640		0.02822		29.50500	0.02950	28.216	12.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	976.17410		0.97617		971.00070	0.97100	976.174	12.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	29.07410		0.02907		30.40070	0.03040	29.074	12.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	967.05270		0.96705		961.91830	0.96192	967.053	12.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	29.95270		0.02995		31.31830	0.03132	29.953	12.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.07170		10.07170		10.06500	10.06500		13.49	10,796,862.40	1,072	70,126.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,373.04120		2.37304		2,366.42630	2.36643	2,373.041	16.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	1.34120		0.00134		1.42630	0.00143	1.341	16.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,875.98690		1.87599		1,869.56560	1.86957	1,875.987	15.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	4.28690		0.00429		4.56560	0.00457	4.287	15.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,385.73650		1.38574		1,379.78830	1.37979	1,385.736	13.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	14.03650		0.01404		14.78830	0.01479	14.037	13.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	874.70720		0.87471		870.34210	0.87034	874.707	12.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	53.00720		0.05301		55.34210	0.05534	53.007	12.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	602.13080		0.60213		599.99590	0.60000	602.131	12.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	120.43080		0.12043		124.99590	0.12500	120.431	12.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	595.31810		0.59532		593.25920	0.59326	595.318	12.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	123.61810		0.12362		128.25920	0.12826	123.618	12.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	588.56050		0.58856		586.57760	0.58658	588.561	12.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	126.86050		0.12686		131.57760	0.13158	126.860	12.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	530.13590		0.53014		528.84690	0.52885	530.136	12.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	158.43590		0.15844		163.84690	0.16385	158.436	12.76	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	499.56070		0.49956		498.65060	0.49865	499.561	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	177.86070		0.17786		183.65060	0.18365	177.861	12.87	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	470.33050		0.47033		469.79160	0.46979	470.331	12.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	198.63050		0.19863		204.79160	0.20479	198.630	12.97	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	415.86840		0.41587		416.03670	0.41604	415.868	13.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	244.16840		0.24417		251.03670	0.25104	244.168	13.18	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	366.61720		0.36662		367.43800	0.36744	366.617	13.39	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	294.91720		0.29492		302.43800	0.30244	294.917	13.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	305.17640		0.30518		306.62860	0.30663	305.176	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	383.47640		0.38348		391.62860	0.39163	383.476	13.83	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	270.96280		0.27096		272.67010	0.27267	270.963	14.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	449.26280		0.44926		457.67010	0.45767	449.263	14.17	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	255.40120		0.25540		257.21030	0.25721	255.401	14.33	0.00	0	46,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	483.70120		0.48370		492.21030	0.49221	483.701	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	240.80190		0.24080		242.69710	0.24270	240.802	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	519.10190		0.51910		527.69710	0.52770	519.102	14.50	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	227.10960		0.22711		229.07660	0.22908	227.110	14.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	555.40960		0.55541		564.07660	0.56408	555.410	14.67	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	214.27070		0.21427	216.29620	0.21630	214.271	14.84	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	592.57070		0.59257	601.29620	0.60130	592.571	14.84	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	202.24020		0.20224	204.31230	0.20431	202.240	15.01	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	630.54020		0.63054	639.31230	0.63931	630.540	15.01	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	180.63110		0.18063	182.74540	0.18275	180.631	15.35	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	708.93110		0.70893	717.74540	0.71775	708.931	15.35	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	178.64460		0.17864	180.75960	0.18076	178.645	15.39	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	716.94460		0.71694	725.75960	0.72576	716.945	15.39	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	170.95720		0.17096	173.06800	0.17307	170.957	15.53	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	749.25720		0.74926	758.06800	0.75807	749.257	15.53	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	138.03250		0.13803	140.07410	0.14007	138.033	16.25	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	916.33250		0.91633	925.07410	0.92507	916.333	16.25	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	118.40830		0.11841	120.35720	0.12036	118.408	16.78	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,046.70830		1.04671	1,055.35720	1.05536	1,046.708	16.78	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	107.21460		0.10721	109.08950	0.10909	107.215	17.14	0.00	0	400.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,135.51460		1.13551	1,144.08950	1.14409	1,135.515	17.14	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	102.09710		0.10210	103.93350	0.10393	102.097	17.31	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,180.39710		1.18040	1,188.93350	1.18893	1,180.397	17.31	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	92.78010		0.09278	94.53700	0.09454	92.780	17.66	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,271.08010		1.27108	1,279.53700	1.27954	1,271.080	17.66	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	73.97140		0.07397	75.52630	0.07553	73.971	18.53	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,502.27140		1.50227	1,510.52630	1.51053	1,502.271	18.53	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	60.05460		0.06005	61.41800	0.06142	60.055	19.40	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,738.35460		1.73835	1,746.41800	1.74642	1,738.355	19.40	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	49.62890		0.04963	50.82090	0.05082	49.629	20.28	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,977.92890		1.97793	1,985.82090	1.98582	1,977.929	20.28	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	46.32580		0.04633	47.42570	0.04743	46.326	21.66	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,224.62580		2.22463	2,232.42570	2.23243	2,224.626	21.66	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	45.09810		0.04510	46.13550	0.04614	45.098	23.17	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,473.39810		2.47340	2,481.13550	2.48114	2,473.398	23.17	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	44.66280		0.04466	45.66870	0.04567	44.663	24.08	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,622.96280		2.62296	2,630.66870	2.63067	2,622.963	24.08	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	44.56100		0.04456	45.55720	0.04556	44.561	24.38	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,672.86100		2.67286	2,680.55720	2.68056	2,672.861	24.38	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	44.37200		0.04437	45.34140	0.04534	44.372	25.29	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,822.67200		2.82267	2,830.34140	2.83034	2,822.672	25.29	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	44.34150		0.04434	45.28730	0.04529	44.341	26.20	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,972.64150		2.97264	2,980.28730	2.98029	2,972.642	26.20	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	11.59680		0.01160	11.99130	0.01199	11.597	26.50	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,189.89680		4.18990	4,196.99130	4.19699	4,189.897	26.50	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	8.64710		0.00865	8.96680	0.00897	8.647	26.50	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,436.94710		4.43695	4,443.96680	4.44397	4,436.947	26.50	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry			10.07460		10.07460	10.06790	10.06790		13.51	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,020.34430		1.02034	1,015.25210	1.01525	1,020.344	12.90	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	35.74430		0.03574	37.35210	0.03735	35.744	12.90	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,011.32290		1.01132	1,006.27230	1.00627	1,011.323	12.89	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	36.72290		0.03672	38.37230	0.03837	36.723	12.89	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,002.32370		1.00232	997.31660	0.99732	1,002.324	12.88	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	37.72370		0.03772	39.41660	0.03942	37.724	12.88	0.00	0	0.00	
\$ / R	On 26/03/2014	Any day expiry			10.08470		10.08470	10.07800	10.07800		13.70	0.00	0	0.00	
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,791.43270		1.79143	1,785.07230	1.78507	1,791.433	15.07	0.00	0	0.00	
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	6.73270		0.00673	7.07230	0.00707	6.733	15.07	0.00	0	6,000.00	
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	342.45030		0.34245	343.91390	0.34391	342.450	13.70	0.00	0	6,000.00	
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	357.75030		0.35775	365.91390	0.36591	357.750	13.70	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry			10.17370		10.17370	10.16600	10.16600		14.11	0.00	0	10,150.00	
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	538.95380		0.53895	539.13400	0.53913	538.954	13.60	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	305.25380		0.30525	313.13400	0.31313	305.254	13.60	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	533.99340		0.53399		534.23280	0.53423	533.993	13.62	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	310.29340		0.31029		318.23280	0.31823	310.293	13.62	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	529.07520		0.52908		529.37350	0.52937	529.075	13.64	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	315.37520		0.31538		323.37350	0.32337	315.375	13.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.20030		10.20030		10.19220	10.19220		14.36	5,100,150.00	500	18,842.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,210.54350		2.21054		2,202.77620	2.20278	2,210.544	15.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	10.24350		0.01024		10.57620	0.01058	10.243	15.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,773.64250		1.77364		1,766.32360	1.76632	1,773.643	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	23.34250		0.02334		24.12360	0.02412	23.343	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,592.79420		1.59279		1,585.81400	1.58581	1,592.794	14.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	32.49420		0.03249		33.61400	0.03361	32.494	14.28	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,489.49890		1.48950		1,482.76150	1.48276	1,489.499	14.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	39.19890		0.03920		40.56150	0.04056	39.199	14.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,461.53470		1.46153		1,454.87080	1.45487	1,461.535	13.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	41.23470		0.04123		42.67080	0.04267	41.235	13.97	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,259.69130		1.25969		1,253.65960	1.25366	1,259.691	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	59.39130		0.05939		61.45960	0.06146	59.391	13.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,082.20930		1.08221		1,076.91260	1.07691	1,082.209	13.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	81.90930		0.08191		84.71260	0.08471	81.909	13.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	782.43670		0.78244		779.78910	0.77979	782.437	13.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	172.13670		0.17214		177.58910	0.17759	172.137	13.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	775.40920		0.77541		772.83640	0.77284	775.409	13.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	175.10920		0.17511		180.63640	0.18064	175.109	13.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	768.41970		0.76842		765.92190	0.76592	768.420	13.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	178.11970		0.17812		183.72190	0.18372	178.120	13.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	677.68020		0.67768		676.19380	0.67619	677.680	13.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	227.38020		0.22738		233.99380	0.23399	227.380	13.23	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	649.35420		0.64935		648.17660	0.64818	649.354	13.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	249.05420		0.24905		255.97660	0.25598	249.054	13.36	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	560.97930		0.56098		560.77700	0.56078	560.979	13.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	330.67930		0.33068		338.57700	0.33858	330.679	13.79	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	541.91030		0.54191		541.91910	0.54192	541.910	13.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	351.61030		0.35161		359.71910	0.35972	351.610	13.89	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	488.44380		0.48844		489.03830	0.48904	488.444	14.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	418.14380		0.41814		426.83830	0.42684	418.144	14.19	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	282.67010		0.28267		284.57930	0.28458	282.670	16.07	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	882.37010		0.88237		892.37930	0.89238	882.370	16.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	160.25640		0.16026		162.06000	0.16206	160.256	18.35	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,559.95640		1.55996		1,569.86000	1.56986	1,559.956	18.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	132.77060		0.13277		134.43560	0.13444	132.771	19.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,832.47060		1.83247		1,842.23560	1.84224	1,832.471	19.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	125.12460		0.12512		126.74020	0.12674	125.125	19.45	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,924.82460		1.92482		1,934.54020	1.93454	1,924.825	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	111.69290		0.11169		113.21070	0.11321	111.693	20.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,111.39290		2.11139		2,121.01070	2.12101	2,111.393	20.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	109.27250		0.10927		110.77170	0.11077	109.273	20.12	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,148.97250		2.14897		2,158.57170	2.15857	2,148.973	20.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	105.23090		0.10523		106.62980	0.10663	105.231	21.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,404.93090		2.40493		2,414.42980	2.41443	2,404.931	21.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	102.17580		0.10218		103.44480	0.10344	102.176	23.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,801.87580		2.80188		2,811.24480	2.81124	2,801.876	23.47	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.20770		10.20770		10.19950	10.19950		14.38	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,469.89370		1.46989		1,463.14060	1.46314	1,469.894	13.95	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	42.19370		0.04219		43.64060	0.04364	42.194	13.95	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	497.92210		0.49792		498.33380	0.49833	497.922	14.20	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	420.22210		0.42022		428.83380	0.42883	420.222	14.20	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	113.76650		0.11377		115.21230	0.11521	113.766	20.09	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,146.06650	2.14607	2,155.71230	2.15571	2,146.066	20.09	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.30540	10.30540	10.29620	10.29620		14.87	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	686.30570	0.68631	685.56330	0.68556	686.306	14.09	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	370.90570	0.37091	379.36330	0.37936	370.906	14.09	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	681.49620	0.68150	680.80310	0.68080	681.496	14.11	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	376.09620	0.37610	384.60310	0.38460	376.096	14.11	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	676.71830	0.67672	676.07430	0.67607	676.718	14.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	381.31830	0.38132	389.87430	0.38987	381.318	14.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	541.48720	0.54149	542.12140	0.54212	541.487	14.95	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	566.08720	0.56609	575.92140	0.57592	566.087	14.95	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	191.53890	0.19154	193.22500	0.19323	191.539	19.32	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,956.13890	1.95614	1,967.02500	1.96702	1,956.139	19.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.34280	10.34280	10.33350	10.33350		15.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,460.77000	2.46077	2,452.03300	2.45203	2,460.770	15.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	17.97000	0.01797	18.53300	0.01853	17.970	15.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	1,978.93990	1.97894	1,970.73950	1.97074	1,978.940	14.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	36.13990	0.03614	37.23950	0.03724	36.140	14.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,520.18560	1.52019	1,513.42360	1.51342	1,520.186	13.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	77.38560	0.07739	79.92360	0.07992	77.386	13.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,432.07740	1.43208	1,425.71160	1.42571	1,432.077	13.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	89.27740	0.08928	92.21160	0.09221	89.277	13.79	0.00	0	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,177.42990	1.17743	1,172.47480	1.17247	1,177.430	13.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	134.62990	0.13463	138.97480	0.13897	134.630	13.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	961.49250	0.96149	958.68610	0.95869	961.493	13.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	218.69250	0.21869	225.18610	0.22519	218.693	13.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	776.57670	0.77658	775.93390	0.77593	776.577	13.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	333.77670	0.33378	342.43390	0.34243	333.777	13.92	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	726.66160	0.72666	726.49850	0.72650	726.662	14.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	383.86160	0.38386	392.99850	0.39300	383.862	14.17	0.00	0	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	600.60770	0.60061	601.60440	0.60160	600.608	14.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	547.80770	0.54781	558.10440	0.55810	547.808	14.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	596.72630	0.59673	597.75780	0.59776	596.726	14.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	553.92630	0.55393	564.25780	0.56426	553.926	14.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	592.87010	0.59287	593.93590	0.59394	592.870	14.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	560.07010	0.56007	570.43590	0.57044	560.070	14.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	396.99420	0.39699	399.14860	0.39915	396.994	16.53	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,004.19420	1.00419	1,015.64860	1.01565	1,004.194	16.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	225.20660	0.22521	227.33580	0.22734	225.207	19.07	0.00	0	30,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,882.40660	1.88241	1,893.83580	1.89384	1,882.407	19.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	214.68260	0.21468	216.77380	0.21677	214.683	19.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,971.88260	1.97188	1,983.27380	1.98327	1,971.883	19.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	182.45670	0.18246	184.32540	0.18433	182.457	20.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,439.65670	2.43966	2,450.82540	2.45083	2,439.657	20.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	174.54470	0.17454	176.17260	0.17617	174.545	23.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,981.74470	2.98174	2,992.67260	2.99267	2,981.745	23.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.48520	10.48520	10.47870	10.47870		15.60	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,516.04230	2.51604	2,510.43910	2.51044	2,516.042	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	30.84230	0.03084	31.73910	0.03174	30.842	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,088.80110	2.08880	2,083.79730	2.08380	2,088.801	14.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	53.60110	0.05360	55.09730	0.05510	53.601	14.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,042.94180	2.04294	2,038.07330	2.03807	2,042.942	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	57.74180	0.05774	59.37330	0.05937	57.742	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,997.34160	1.99734	1,992.61990	1.99262	1,997.342	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	62.14160	0.06214	63.91990	0.06392	62.142	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,600.72510	1.60073	1,597.68880	1.59769	1,600.725	14.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	115.52510	0.11553	118.98880	0.11899	115.525	14.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,200.98250	1.20098	1,200.63130	1.20063	1,200.983	13.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	215.78250	0.21578	221.93130	0.22193	215.783	13.79	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,133.74910	1.13375	1,134.07340	1.13407	1,133.749	13.91	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	248.54910	0.24855	255.37340	0.25537	248.549	13.91	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	893.58340	0.89358	896.61930	0.89662	893.583	14.39	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	408.38340	0.40838	417.91930	0.41792	408.383	14.39	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	682.04740	0.68205	686.25070	0.68625	682.047	15.60	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	696.84740	0.69685	707.55070	0.70755	696.847	15.60	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	524.51160	0.52451	529.10810	0.52911	524.512	16.67	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	1,039.31160	1.03931	1,050.40810	1.05041	1,039.312	16.67	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Call	411.88350	0.41188	416.35910	0.41636	411.883	17.76	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Put	1,426.68350	1.42668	1,437.65910	1.43766	1,426.684	17.76	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Call	329.24370	0.32924	333.36890	0.33337	329.244	18.80	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Put	1,844.04370	1.84404	1,854.66890	1.85467	1,844.044	18.80	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			9.93310	9.93310	9.92660	9.92660		12.27	148,996.50	15	739.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	46,909.98690	0.46910	46,482.36680	0.46482	46,909.987	11.72	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	2,599.98690	0.02600	2,822.36680	0.02822	2,599.987	11.72	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	46,057.11680	0.46057	45,639.34800	0.45639	46,057.117	11.74	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	2,747.11680	0.02747	2,979.34800	0.02979	2,747.117	11.74	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	45,210.55490	0.45211	44,802.77840	0.44803	45,210.555	11.75	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	2,900.55490	0.02901	3,142.77840	0.03143	2,900.555	11.75	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	7,388.14970	0.07388	7,598.75430	0.07599	7,388.150	13.75	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	39,078.14970	0.39078	39,938.75430	0.39939	39,078.150	13.75	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	5,701.95940	0.05702	5,913.85090	0.05914	5,701.959	14.25	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	47,391.95940	0.47392	48,253.85090	0.48254	47,391.959	14.25	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	93,509.28720	0.93509	94,291.78300	0.94292	93,509.287	17.02	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	1,819.28720	0.01819	1,951.78300	0.01952	1,819.287	17.02	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.07170	10.07170	10.06500	10.06500		13.49	50,358.50	5	20.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	20,458.50830	0.20459	20,664.78260	0.20665	20,458.508	14.97	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	62,288.50830	0.62289	63,164.78260	0.63165	62,288.508	14.97	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	20,224.02420	0.20224	20,431.22890	0.20431	20,224.024	15.01	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	63,054.02420	0.63054	63,931.22890	0.63931	63,054.024	15.01	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	19,992.57310	0.19993	20,200.66370	0.20201	19,992.573	15.04	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	63,822.57310	0.63823	64,700.66370	0.64701	63,822.573	15.04	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.20030	10.20030	10.19220	10.19220		14.36	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	30,780.17950	0.30780	30,965.10240	0.30965	30,780.180	15.75	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	79,750.17950	0.79750	80,745.10240	0.80745	79,750.180	15.75	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	80,508.28240	0.80508	81,504.09890	0.81504	80,508.282	15.78	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	30,538.28240	0.30538	30,724.09890	0.30724	30,538.282	15.78	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	30,301.12930	0.30301	30,487.50990	0.30488	30,301.129	15.81	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	81,271.12930	0.81271	82,267.50990	0.82268	81,271.129	15.81	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.95280	15.95280	15.96340	15.96340		11.70	19,590,038.40	1,228	28,427.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,078.61530	1.07862	1,088.89710	1.08890	1,078.615	12.47	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	15.81530	0.01582	15.49710	0.01550	15.815	12.47	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,068.84110	1.06884	1,079.10620	1.07911	1,068.841	12.42	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	16.04110	0.01604	15.70620	0.01571	16.041	12.42	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,059.07140	1.05907	1,069.31940	1.06932	1,059.071	12.36	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	16.27140	0.01627	15.91940	0.01592	16.271	12.36	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.16360	16.16360	16.17390	16.17390		12.78	0.00	0	6,298.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,324.62490	3.32462	3,335.17450	3.33517	3,324.625	17.98	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	11.02490	0.01102	11.27450	0.01127	11.025	17.98	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,175.91570	3.17592	3,186.44760	3.18645	3,175.916	17.48	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	12.31570	0.01232	12.54760	0.01255	12.316	17.48	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	1,942.40190	1.94240	1,952.33690	1.95234	1,942.402	12.91	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	28.80190	0.02880	28.43690	0.02844	28.802	12.91	0.00	0	327.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,903.30880		1.90331	1,913.20160	1.91320	1,903.309	12.76	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	29.70880		0.02971	29.30160	0.02930	29.709	12.76	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,893.54140		1.89354	1,903.42340	1.90342	1,893.541	12.72	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	29.94140		0.02994	29.52340	0.02952	29.941	12.72	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,883.77660		1.88378	1,893.64860	1.89365	1,883.777	12.69	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	30.17660		0.03018	29.74860	0.02975	30.177	12.69	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,698.75900		1.69876	1,708.39360	1.70839	1,698.759	11.99	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	35.15900		0.03516	34.49360	0.03449	35.159	11.99	0.00	0	327.00	
£ / R	On 13/06/2014	Foreign Exchange Future			16.35880		16.35880	16.36700	16.36700		13.48	0.00	0	200.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	839.61070		0.83961	849.93170	0.84993	839.611	13.15	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	520.81070		0.52081	522.93170	0.52293	520.811	13.15	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	834.60100		0.83460	844.92180	0.84492	834.601	13.16	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	525.80100		0.52580	527.92180	0.52792	525.801	13.16	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	530.82160		0.53082	532.93200	0.53293	530.822	13.17	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	829.62160		0.82962	839.93200	0.83993	829.622	13.17	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future			16.57510		16.57510	16.58140	16.58140		14.02	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	767.95000		0.76795	774.38680	0.77439	767.950	14.34	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,032.85000		1.03285	1,032.98680	1.03299	1,032.850	14.34	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	764.51550		0.76452	770.93600	0.77094	764.516	14.35	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,039.41550		1.03942	1,039.53600	1.03954	1,039.416	14.35	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	761.09180		0.76109	767.50830	0.76751	761.092	14.36	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,045.99180		1.04599	1,046.10830	1.04611	1,045.992	14.36	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10113		0.10113	0.10147	0.10147		16.26	0.00	0	14,314.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,119.68400		0.01120	1,153.92760	0.01154	1,119.684	17.99	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	7.18400		0.00007	6.92760	0.00007	7.184	17.99	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	287.15930		0.00287	309.68510	0.00310	287.159	16.26	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	174.65930		0.00175	162.68510	0.00163	174.659	16.26	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	33.72770		0.00034	38.93710	0.00039	33.728	19.06	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	921.22770		0.00921	891.93710	0.00892	921.228	19.06	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10260		0.10260	0.10296	0.10296		16.93	0.00	0	50.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,301.56560		0.01302	1,333.22800	0.01333	1,301.566	16.13	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	41.46560		0.00041	37.52800	0.00038	41.466	16.13	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	563.19020		0.00563	585.24050	0.00585	563.190	16.93	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	303.09020		0.00303	289.54050	0.00290	303.090	16.93	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	215.59430		0.00216	226.55440	0.00227	215.594	19.23	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	955.49430		0.00955	930.85440	0.00931	955.494	19.23	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future			13.67580		13.67580	13.70550	13.70550		11.63	20,513,700.00	1,500	75,348.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,476.03430		2.47603	2,505.76360	2.50576	2,476.034	18.70	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	0.23430		0.00023	0.26360	0.00026	0.234	18.70	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,233.23620		2.23324	2,262.97550	2.26298	2,233.236	17.78	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	0.43620		0.00044	0.47550	0.00048	0.436	17.78	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,183.29620		2.18330	2,213.03750	2.21304	2,183.296	17.59	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	0.49620		0.00050	0.53750	0.00054	0.496	17.59	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,133.36460		2.13336	2,163.10780	2.16311	2,133.365	17.40	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	0.56460		0.00056	0.60780	0.00061	0.565	17.40	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,429.46530		1.42947	1,459.13640	1.45914	1,429.465	14.71	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	3.66530		0.00367	3.63640	0.00364	3.665	14.71	0.00	0	22,875.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	4.19730		0.00420	4.14300	0.00414	4.197	14.52	0.00	0	10,800.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,379.99730		1.38000	1,409.64300	1.40964	1,379.997	14.52	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,182.69460		1.18269	1,212.16150	1.21216	1,182.695	13.65	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	6.89460		0.00689	6.66150	0.00666	6.895	13.65	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,084.61620		1.08462	1,113.93010	1.11393	1,084.616	13.19	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	8.81620		0.00882	8.43010	0.00843	8.816	13.19	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	11.32730		0.01133	10.72470	0.01072	11.327	12.73	0.00	0	25,925.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Call	987.12730	0.98713		1,016.22470	1.01622	987.127	12.73	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Call	938.66220	0.93866		967.62030	0.96762	938.662	12.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Put	12.86220	0.01286		12.12030	0.01212	12.862	12.50	0.00	0	800.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Call	842.44250	0.84244		871.04410	0.87104	842.443	12.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Put	16.64250	0.01664		15.54410	0.01554	16.643	12.04	0.00	0	15,000.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Put	21.63320	0.02163		20.04150	0.02004	21.633	11.59	0.00	0	12,600.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Call	747.43320	0.74743		775.54150	0.77554	747.433	11.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	613.07690	0.61308		640.09370	0.64009	613.077	11.40	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	37.27690	0.03728		34.59370	0.03459	37.277	11.40	0.00	0	6,100.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Call	530.17020	0.53017		556.20050	0.55620	530.170	11.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Put	54.37020	0.05437		50.70050	0.05070	54.370	11.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Put	105.40810	0.10541		99.12030	0.09912	105.408	11.51	0.00	0	3,600.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Call	381.20810	0.38121		404.62030	0.40462	381.208	11.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Call	112.80800	0.11281		126.02890	0.12603	112.808	12.58	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Put	437.00800	0.43701		420.52890	0.42053	437.008	12.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Call	82.32830	0.08233		93.42770	0.09343	82.328	13.05	0.00	0	15,250.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Put	556.52830	0.55653		537.92770	0.53793	556.528	13.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Put	772.90320	0.77290		751.35830	0.75136	772.903	13.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Call	48.70320	0.04870		56.85830	0.05686	48.703	13.84	0.00	0	12,600.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Call	29.78840	0.02979		35.88780	0.03589	29.788	14.72	0.00	0	12,200.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Put	1,003.98840	1.00399		980.38780	0.98039	1,003.988	14.72	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Call	14.30430	0.01430		18.17410	0.01817	14.304	16.12	0.00	0	10,800.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Put	1,388.50430	1.38850		1,362.67410	1.36267	1,388.504	16.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Put	1,681.60070	1.68160		1,654.00020	1.65400	1,681.601	16.74	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Call	7.40070	0.00740		9.50020	0.00950	7.401	16.74	0.00	0	7,500.00
€ / R	On	17/03/2014	Foreign Exchange Future			13.86780	13.86780		13.89760	13.89760		12.83	7,433,140.80	536	25,565.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,420.09520	1.42010		1,448.75770	1.44876	1,420.095	12.65	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	42.29520	0.04230		41.15770	0.04116	42.295	12.65	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,410.95810	1.41096		1,439.27950	1.43928	1,410.958	12.64	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	43.15810	0.04316		41.67950	0.04168	43.158	12.64	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,401.83600	1.40184		1,430.12270	1.43012	1,401.836	12.64	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	44.03600	0.04404		42.52270	0.04252	44.036	12.64	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	1,275.80010	1.27580		1,303.68220	1.30368	1,275.800	12.53	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	58.00010	0.05800		56.08220	0.05608	58.000	12.53	0.00	0	500.00
€ / R	On	13/06/2014	Foreign Exchange Future			14.04600	14.04600		14.07410	14.07410		13.57	0.00	0	500.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Call	714.49400	0.71449		732.83010	0.73283	714.494	13.22	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Put	458.49400	0.45849		448.73010	0.44873	458.494	13.22	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Call	709.58360	0.70958		727.84210	0.72784	709.584	13.24	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Put	463.58360	0.46358		453.74210	0.45374	463.584	13.24	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Put	468.70260	0.46870		458.78780	0.45879	468.703	13.25	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Call	704.70260	0.70470		722.88780	0.72289	704.703	13.25	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future			14.24400	14.24400		14.27040	14.27040		14.17	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.34	Call	716.16800	0.71617		730.85130	0.73085	716.168	14.31	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.34	Put	812.16800	0.81217		800.45130	0.80045	812.168	14.31	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.35	Call	712.47960	0.71248		727.10560	0.72711	712.480	14.32	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.35	Put	818.47960	0.81848		806.70560	0.80671	818.480	14.32	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.36	Call	708.81180	0.70881		723.38610	0.72339	708.812	14.34	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.36	Put	824.81180	0.82481		812.98610	0.81299	824.812	14.34	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future			14.44240	14.44240		14.47380	14.47380		14.67	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Call	1,238.86350	1.23886		1,262.41930	1.26242	1,238.864	13.63	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Put	486.46350	0.48646		478.61930	0.47862	486.463	13.63	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.70	Put	490.57310	0.49057		482.63210	0.48263	490.573	13.63	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.70	Call	1,232.97310	1.23297		1,256.43210	1.25643	1,232.973	13.63	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.71	Call	1,227.10330	1.22710		1,250.47070	1.25047	1,227.103	13.64	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.71	Put	494.70330	0.49470		486.67070	0.48667	494.703	13.64	0.00	0	0.00
2025	On	07/11/2013	Bond Future			110.00075	110.00075		110.00009	110.00009			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	989.25000	0.98925	989.91000	0.98991	989.250	989.250	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	999.25000	0.99925	999.91000	0.99991	999.250	999.250	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,009.25000	1.00925	1,009.91000	1.00991	1,009.250	1,009.250	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.37348	110.37348	110.37283	110.37283					0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	616.52000	0.61652	617.17000	0.61717	616.520	616.520	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	626.52000	0.62652	627.17000	0.62717	626.520	626.520	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	636.52000	0.63652	637.17000	0.63717	636.520	636.520	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.24036	106.24036	106.23528	106.23528					0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,749.64000	3.74964	3,754.72000	3.75472	3,749.640	3,749.640	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,759.64000	3.75964	3,764.72000	3.76472	3,759.640	3,759.640	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,769.64000	3.76964	3,774.72000	3.77472	3,769.640	3,769.640	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.42708	106.42708	106.42200	106.42200					0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	562.92000	0.56292	568.00000	0.56800	562.920	562.920	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	572.92000	0.57292	578.00000	0.57800	572.920	572.920	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	582.92000	0.58292	588.00000	0.58800	582.920	582.920	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.51660	110.51660	110.51075	110.51075					0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	526.60000	0.52660	520.75000	0.52075	526.600	526.600	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	516.60000	0.51660	510.75000	0.51075	516.600	516.600	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	506.60000	0.50660	500.75000	0.50075	506.600	506.600	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			110.62387	110.62387	110.61802	110.61802					0.00	0	350.00
2050	On 06/02/2014	Bond Future	109.99	Call	633.87000	0.63387	628.02000	0.62802	633.870	633.870	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	623.87000	0.62387	618.02000	0.61802	623.870	623.870	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	613.87000	0.61387	608.02000	0.60802	613.870	613.870	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
AL37	On 07/11/2013	Index Future			415.24300	415.24300	415.11100	415.11100					0.00	0	0.00
AL37	On 06/02/2014	Index Future			420.70400	420.70400	420.57100	420.57100					0.00	0	0.00
AL37	On 08/05/2014	Index Future			426.34300	426.34300	426.21300	426.21300					0.00	0	0.00
AL7T	On 07/11/2013	Index Future			492.32800	492.32800	491.93600	491.93600					4,923,280.00	1	0.00
AL7T	On 06/02/2014	Index Future			498.80400	498.80400	498.40600	498.40600					4,988,040.00	1	1.00
AL7T	On 08/05/2014	Index Future			505.48900	505.48900	505.09300	505.09300					0.00	0	0.00
ALBI	On 07/11/2013	Index Future			440.81500	440.81500	440.43000	440.43000					1,168,159,750.00	265	408.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 06/02/2014	Index Future			446.61300		446.61300		446.22300	446.22300			562,732,380.00	126	457.00
ALBI	On 08/05/2014	Index Future			452.59800		452.59800		452.20900	452.20900			0.00	0	85.00
ALBI	On 07/08/2014	Index Future			458.95700		458.95700		458.55700	458.55700			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.40060		9.40060		9.40910	9.40910		11.97	9,400,600.00	1,000	7,854.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,102.95890		1.10296		1,111.44730	1.11145	1,102.959	16.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	2.35890		0.00236		2.34730	0.00235	2.359	16.22	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	806.93170		0.80693		815.41610	0.81542	806.932	14.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	6.33170		0.00633		6.31610	0.00632	6.332	14.24	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	106.84960		0.10685		104.86260	0.10486	106.850	11.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	207.44960		0.20745		213.96260	0.21396	207.450	11.73	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	129.98400		0.12998		135.02620	0.13503	129.984	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	189.38400		0.18938		185.92620	0.18593	189.384	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	125.97500		0.12598		130.93430	0.13093	125.975	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	195.37500		0.19538		191.83430	0.19183	195.375	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	122.06100		0.12206		126.93870	0.12694	122.061	12.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	201.46100		0.20146		197.83870	0.19784	201.461	12.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	82.17700		0.08218		86.07960	0.08608	82.177	12.37	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	281.57700		0.28158		276.97960	0.27698	281.577	12.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	8.77660		0.00878		9.39620	0.00940	8.777	15.19	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	908.17660		0.90818		900.29620	0.90030	908.177	15.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,203.42590		1.20343		1,195.23300	1.19523	1,203.426	16.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	4.02590		0.00403		4.33300	0.00433	4.026	16.68	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.47350		9.47350		9.48160	9.48160		11.94	0.00	0	3,888.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	270.95030		0.27095		276.07390	0.27607	270.950	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	287.45030		0.28745		284.47390	0.28447	287.450	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	266.57740		0.26658		271.39310	0.27139	266.577	12.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	293.07740		0.29308		289.79310	0.28979	293.077	12.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	262.26350		0.26226		267.06290	0.26706	262.263	12.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	298.76350		0.29876		295.46290	0.29546	298.763	12.03	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.54020		9.54020		9.54700	9.54700		12.13	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	233.68900		0.23369		237.26380	0.23726	233.689	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	583.48900		0.58349		580.26380	0.58026	583.489	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	590.48860		0.59049		587.23590	0.58724	590.489	12.59	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	230.68860		0.23069		234.23590	0.23424	230.689	12.59	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	227.72290		0.22772		231.24000	0.23124	227.723	12.61	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	597.52290		0.59752		594.24000	0.59424	597.523	12.61	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.61440		9.61440		9.62040	9.62040		12.26	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	475.98350		0.47598		480.19080	0.48019	475.983	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	401.58350		0.40158		399.79080	0.39979	401.583	12.24	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	471.06020		0.47106		475.24700	0.47525	471.060	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	406.66020		0.40666		404.84700	0.40485	406.660	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	466.17360		0.46617		470.33980	0.47034	466.174	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	411.77360		0.41177		409.93980	0.40994	411.774	12.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.48710		9.48710		9.49910	9.49910		10.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	28.64240		0.02864		32.06870	0.03207	28.642	12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	481.54240		0.48154		472.96870	0.47297	481.542	12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	27.60440		0.02760		30.94120	0.03094	27.604	12.30	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	490.50440		0.49050		481.84120	0.48184	490.504	12.30	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	26.60320		0.02660		29.85230	0.02985	26.603	12.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	499.50320		0.49950		490.75230	0.49075	499.503	12.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.59680		9.59680		9.60870	9.60870		11.91	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	164.91810		0.16492		171.81900	0.17182	164.918	12.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	508.11810		0.50812		503.11900	0.50312	508.118	12.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	162.36430		0.16236		169.20050	0.16920	162.364	12.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	515.56430		0.51556	510.50050	0.51050		515.564	12.82	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	159.85190		0.15985	166.62150	0.16662		159.852	12.84	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	523.05190		0.52305	517.92150	0.51792		523.052	12.84	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			5.47500		5.47500	7.80380	7.80380				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			337.38940		337.38940	333.22460	333.22460				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			209.16160		209.16160	209.70960	209.70960				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			186.71900		186.71900	202.53330	202.53330				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			8.02930		8.02930	8.99070	8.99070				0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.07880		11.07880	11.09570	11.09570			12.16	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	354.98680		0.35499	370.05970	0.37006		354.987	11.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	66.18680		0.06619	64.35970	0.06436		66.187	11.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	347.89800		0.34790	362.89120	0.36289		347.898	11.49	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	69.09800		0.06910	67.19120	0.06719		69.098	11.49	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	340.89410		0.34089	355.80680	0.35581		340.894	11.52	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	72.09410		0.07209	70.10680	0.07011		72.094	11.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.24260		11.24260	11.26020	11.26020			13.42	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	350.34800		0.35035	360.52400	0.36052		350.348	13.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	397.74800		0.39775	390.32400	0.39032		397.748	13.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	346.40610		0.34641	356.50540	0.35651		346.406	13.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	403.80610		0.40381	396.30540	0.39631		403.806	13.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	342.50610		0.34251	352.52890	0.35253		342.506	13.57	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	409.90610		0.40991	402.32890	0.40233		409.906	13.57	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63120		1.63120	1.63070	1.63070			12.29	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	195.34680		0.01953	199.55850	0.01996		195.347	12.29	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	383.34680		0.03833	392.55850	0.03926		383.347	12.29	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	164.19220		0.01642	168.31580	0.01683		164.192	12.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	452.19220		0.04522	461.31580	0.04613		452.192	12.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	137.60060		0.01376	141.54840	0.01415		137.601	12.75	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	525.60060		0.05256	534.54840	0.05345		525.601	12.75	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.64840		1.64840	1.64820	1.64820			12.98	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	376.01420		0.03760	382.39300	0.03824		376.014	13.67	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	792.01420		0.07920	800.39300	0.08004		792.014	13.67	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	347.20500		0.03472	353.39490	0.03534		347.205	13.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	863.20500		0.08632	871.39490	0.08714		863.205	13.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	320.65010		0.03207	326.63190	0.03266		320.650	14.02	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	936.65010		0.09367	944.63190	0.09446		936.650	14.02	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.14234		111.14234	111.13618	111.13618				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,152.34000		1.15234	1,146.18000	1.14618		1,152.340		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,142.34000		1.14234	1,136.18000	1.13618		1,142.340		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,132.34000		1.13234	1,126.18000	1.12618		1,132.340		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future			112.61807		112.61807	112.61183	112.61183				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	1,628.07000		1.62807	1,621.83000	1.62183		1,628.070		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	1,618.07000		1.61807	1,611.83000	1.61183		1,618.070		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	1,608.07000	1.60807		1,601.83000	1.60183		1,608.070		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.39466	84.27853		9.41335	84.13401				0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,485.71000	7.48571		7,630.23000	7.63023		7,485.710		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,397.43000	7.39743		7,541.95000	7.54195		7,397.430		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,309.28000	7.30928		7,453.80000	7.45380		7,309.280		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.50689	85.38702		9.52619	85.24066				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	250.85000	0.25085		104.49000	0.10449		250.850		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	326.38000	0.32638		180.02000	0.18002		326.380		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	401.80000	0.40180		255.44000	0.25544		401.800		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.61704	82.74889		9.63680	82.60182				0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	577.32000	0.57732		724.39000	0.72439		577.320		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	502.03000	0.50203		649.10000	0.64910		502.030		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	426.84000	0.42684		573.91000	0.57391		426.840		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
GOVI	On 07/11/2013	GOVI			440.30200	440.30200		439.89000	439.89000				0.00	0	144.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	56,880.00000	5.68800		61,000.00000	6.10000		56,880.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	56,980.00000	5.69800		61,100.00000	6.11000		56,980.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	57,080.00000	5.70800		61,200.00000	6.12000		57,080.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			446.09300	446.09300		445.67600	445.67600				0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	61,030.00000	6.10300		56,860.00000	5.68600		61,030.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	60,930.00000	6.09300		56,760.00000	5.67600		60,930.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	60,830.00000	6.08300		56,660.00000	5.66600		60,830.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			458.42300	458.42300		457.99500	457.99500				0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	15,670.00000	1.56700		19,950.00000	1.99500		15,670.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	15,770.00000	1.57700		20,050.00000	2.00500		15,770.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	15,870.00000	1.58700		20,150.00000	2.01500		15,870.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			198.10300		198.10300		198.11300	198.11300			1,557,089,580.00	786	519.00
IGOV	On 06/02/2014	Index Future			200.73300		200.73300		200.74300	200.74300			0.00	0	999.00
IGOV	On 08/05/2014	Index Future			203.44800		203.44800		203.46100	203.46100			0.00	0	0.00
ILBI	On 07/11/2013	Index Future			536.80600		536.80600		536.68400	536.68400			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			544.03600		544.03600		543.91400	543.91400			0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.15000		94.85000		5.15000	94.85000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.16000		94.84000		5.16000	94.84000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.18000		94.82000		5.17000	94.83000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.22000		94.78000		5.21000	94.79000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.28000		94.72000		5.28000	94.72000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.33000		94.67000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.49000		94.51000		5.49000	94.51000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.77000		94.23000		5.78000	94.22000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.00000		94.00000		6.01000	93.99000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.25000		93.75000		6.25000	93.75000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.50000		93.50000		6.49000	93.51000			0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.76000		93.24000		6.74000	93.26000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.17890		8.17890		8.19420	8.19420		8.63	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	118.88840		0.11889		128.81510	0.12882	118.888		8.69	0.00	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	79.98840		0.07999		74.61510	0.07462	79.988		8.69	0.00	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	113.28060		0.11328		122.95360	0.12295	113.281		8.68	0.00	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	84.38060		0.08438		78.75360	0.07875	84.381		8.68	0.00	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	107.83310		0.10783		117.24980	0.11725	107.833		8.67	0.00	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	88.93310		0.08893		83.04980	0.08305	88.933		8.67	0.00	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.24530		8.24530		8.26080	8.26080		10.26	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	263.34090		0.26334		274.42790	0.27443	263.341		10.27	0.00	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	158.04090		0.15804		153.62790	0.15363	158.041		10.27	0.00	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	257.66520		0.25767		268.62650	0.26863	257.665		10.27	0.00	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	162.36520		0.16237		157.82650	0.15783	162.365		10.27	0.00	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	252.06780		0.25207		262.90030	0.26290	252.068		10.27	0.00	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	166.76780		0.16677		162.10030	0.16210	166.768		10.27	0.00	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.94940		9.94940	0.10048	9.91700	9.91700		16.31	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,857.16060		0.38572	0.10048	3,655.13930	0.36551	3,857.161		17.17	0.00	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,263.16060		0.12632	0.10048	1,385.13930	0.13851	1,263.161		17.17	0.00	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,787.35670		0.37874	0.10048	3,587.12640	0.35871	3,787.357		17.13	0.00	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,293.35670		0.12934	0.10048	1,417.12640	0.14171	1,293.357		17.13	0.00	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,718.12850		0.37181	0.10048	3,519.71470	0.35197	3,718.128		17.10	0.00	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	1,324.12850		0.13241	0.10048	1,449.71470	0.14497	1,324.129		17.10	0.00	0.00
R023	On 07/11/2013	Bond Future			7.48747		103.28185		7.50535	103.16235			141,186,288.95	1,367	11,587.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.49	Put	6,960.28000		6.96028		7,079.78000	7.07978	6,960.280		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	6,887.55000		6.88755		7,007.05000	7.00705	6,887.550		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	6,814.87000		6.81487		6,934.37000	6.93437	6,814.870		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.57435		104.64031		7.59295	104.51929		128,184,379.75		1,225	1,367.00
R023	On 06/02/2014	Bond Future	7.84	Call	1,711.10000		1.71110		1,590.08000	1.59008	1,711.100		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	1,774.78000		1.77478		1,653.76000	1.65376	1,774.780		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	1,838.42000		1.83842		1,717.40000	1.71740	1,838.420		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.65746		102.12557		7.67657	102.00444			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	429.08000		0.42908		550.21000	0.55021	429.080		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	365.33000		0.36533		486.46000	0.48646	365.330		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	301.63000		0.30163		422.76000	0.42276	301.630		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.77726		115.44003		5.79528	115.40625		2.48	90,389,543.49	783	26,866.00
R157	On 07/11/2013	Bond Future	5.59	Call	47.57000		0.04757		46.79000	0.04679	47.570	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	399.36000		0.39936		432.36000	0.43236	399.360	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	51.53000		0.05153		50.55000	0.05055	51.530	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	384.50000		0.38450		417.30000	0.41730	384.500	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	55.74000		0.05574		54.54000	0.05454	55.740	2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	369.89000		0.36989		402.47000	0.40247	369.890	2.46	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.86789		116.95839		5.88908	116.92422		2.28	91,578,419.37	783	1,113.00
R157	On 06/02/2014	Bond Future	5.64	Call	383.27000		0.38327		370.19000	0.37019	383.270	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	751.63000		0.75163		772.72000	0.77272	751.630	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	389.89000		0.38989		376.65000	0.37665	389.890	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	742.05000		0.74205		762.98000	0.76298	742.050	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	396.59000		0.39659		383.19000	0.38319	396.590	2.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	732.56000		0.73256		753.33000	0.75333	732.560	2.25	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.95819		111.71737		5.98249	111.68438		2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	253.61000		0.25361		242.06000	0.24206	253.610	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,303.80000		1.30380		1,325.24000	1.32524	1,303.800	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,293.86000		1.29386		1,314.93000	1.31493	1,293.860	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	257.43000		0.25743		245.51000	0.24551	257.430	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	261.28000		0.26128		248.98000	0.24898	261.280	2.01	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,283.95000		1.28395		1,304.64000	1.30464	1,283.950	2.01	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.01490		113.28850		6.04602	113.25413		1.87	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,225.83000		1.22583		1,204.35000	1.20435	1,225.830	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	429.27000		0.42927		442.16000	0.44216	429.270	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,233.39000		1.23339		1,211.84000	1.21184	1,233.390	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	425.91000		0.42591		438.73000	0.43873	425.910	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,240.98000		1.24098		1,219.35000	1.21935	1,240.980	1.93	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	422.58000		0.42258		435.32000	0.43532	422.580	1.93	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.21221		107.99710		6.25370	107.96182			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	18.89000		0.01889		54.17000	0.05417	18.890		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	10.38000		0.01038		45.66000	0.04566	10.380		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1.88000		0.00188		37.16000	0.03716	1.880		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.90250		125.08105		7.93043	124.82373		12.31	173,987,740.55	1,391	55,291.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.93	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	13,964.44000		13.96444	14,221.76000	14.22176	13,964.440	13,964.440	11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.93	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,318.03000		11.31803	11,575.35000	11.57535	11,318.030	11,318.030	11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,423.06000		1.42306	1,332.77000	1.33277	1,423.060	1,423.060	12.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	528.11000		0.52811	695.14000	0.69514	528.110	528.110	12.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	207.37000		0.20737	309.26000	0.30926	207.370	207.370	12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,371.25000		2.37125	2,215.82000	2.21582	2,371.250	2,371.250	12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,446.30000		2.44630	2,286.53000	2.28653	2,446.300	2,446.300	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	192.50000		0.19250	290.05000	0.29005	192.500	192.500	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,522.13000		2.52213	2,358.09000	2.35809	2,522.130	2,522.130	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	178.51000		0.17851	271.79000	0.27179	178.510	178.510	12.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	86.39000		0.08639	145.70000	0.14570	86.390	86.390	12.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,234.15000		3.23415	3,036.14000	3.03614	3,234.150	3,234.150	12.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,348.98000		5.34898	5,101.94000	5.10194	5,348.980	5,348.980	12.57	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	7.30000		0.00730	17.58000	0.01758	7.30000	7.30000	12.57	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,478.79000		7.47879	7,222.37000	7.22237	7,478.790	7,478.790	12.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	0.31000		0.00031	1.21000	0.00121	0.31000	0.31000	12.69	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,559.86000		9.55986	9,302.57000	9.30257	9,559.860	9,559.860	12.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	0.01000		0.00001	0.04000	0.00004	0.01000	0.01000	12.82	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.98822		121.43676	8.01713	121.17620			13.35	168,918,533.16	1,391	1,607.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,361.10000		2.36110	2,289.82000	2.28982	2,361.100	2,361.100	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,631.11000		4.63111	4,820.39000	4.82039	4,631.110	4,631.110	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,397.31000		2.39731	2,325.03000	2.32503	2,397.310	2,397.310	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,574.72000		4.57472	4,763.00000	4.76300	4,574.720	4,574.720	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,434.13000		2.43413	2,361.08000	2.36108	2,434.130	2,434.130	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,519.03000		4.51903	4,706.54000	4.70654	4,519.030	4,519.030	13.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	7,655.76000		7.65576	7,483.43000	7.48343	7,655.760	7,655.760	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,045.93000		1.04593	1,134.16000	1.13416	1,045.930	1,045.930	13.73	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.07549		123.06432	8.10525	122.80202			13.45	0.00	0	540.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,557.85000		1.55785	1,528.09000	1.52809	1,557.850	1,557.850	13.11	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	10,717.04000		10.71704	10,949.58000	10.94958	10,717.040	10,717.040	13.11	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,579.60000		1.57960	1,549.10000	1.54910	1,579.600	1,579.600	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	10,641.05000		10.64105	10,872.85000	10.87285	10,641.050	10,641.050	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	10,565.38000		10.56538	10,796.44000	10.79644	10,565.380	10,565.380	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,601.56000		1.60156	1,570.32000	1.57032	1,601.560	1,601.560	13.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,628.14000		2.62814	2,561.98000	2.56198	2,628.140	2,628.140	13.27	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	7,862.51000		7.86251	8,058.65000	8.05865	7,862.510	7,862.510	13.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,837.02000		6.83702	6,699.34000	6.69934	6,837.020	6,837.020	13.71	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,170.38000		3.17038	3,295.00000	3.29500	3,170.380	3,170.380	13.71	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.15671		119.50259	8.18766	119.23565			13.42	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,182.69000		6.18269	6,065.14000	6.06514	6,182.690	6,182.690	13.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,039.03000		5.03903	5,188.42000	5.18842	5,039.030	5,039.030	13.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,228.22000		6.22822	6,110.00000	6.11000	6,228.220	6,228.220	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	4,999.38000		4.99938	5,148.10000	5.14810	4,999.380	4,999.380	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,273.91000		6.27391	6,155.03000	6.15503	6,273.910	6,273.910	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	4,959.97000		4.95997	5,108.03000	5.10803	4,959.970	4,959.970	13.45	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	9,330.96000		9.33096	9,173.62000	9.17362	9,330.960	9,330.960	13.75	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,985.38000		2.98538	3,094.98000	3.09498	2,985.380	2,985.380	13.75	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.25102		121.10199	8.28319	120.83089				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	8.14	Call	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	942.31000	0.94231		1,213.41000	1.21341		942.310		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	857.00000	0.85700		1,128.10000	1.12810		857.000		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	771.78000	0.77178		1,042.88000	1.04288		771.780		0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R197	On 07/11/2013	Bond Future			280.86946	280.86946		280.87284	280.87284				0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	879.46000	0.87946		882.84000	0.88284		879.460		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	869.46000	0.86946		872.84000	0.87284		869.460		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	859.46000	0.85946		862.84000	0.86284		859.460		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future			278.95298	278.95298		278.95652	278.95652				0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,037.02000	1.03702		1,033.48000	1.03348		1,037.020		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,047.02000	1.04702		1,043.48000	1.04348		1,047.020		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	1,057.02000	1.05702		1,053.48000	1.05348		1,057.020		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.84103	107.59666		4.86342	107.57205			1.43	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	65.89000	0.06589		60.22000	0.06022		65.890	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	122.01000	0.12201		140.95000	0.14095		122.010	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	70.48000	0.07048		64.35000	0.06435		70.480	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	115.60000	0.11560		134.08000	0.13408		115.600	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	75.29000	0.07529		68.68000	0.06868		75.290	1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	109.41000	0.10941		127.41000	0.12741		109.410	1.44	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.69943	104.60399		4.72851	104.57913			1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	561.33000	0.56133		543.72000	0.54372		561.330	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	100.78000	0.10078		108.03000	0.10803		100.780	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	567.72000	0.56772		550.17000	0.55017		567.720	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	98.68000	0.09868		105.99000	0.10599		98.680	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	574.31000	0.57431		556.66000	0.55666		574.310	1.25	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	96.78000	0.09678		103.99000	0.10399		96.780	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.40282	106.00598		4.44176	105.98229			0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	420.75000	0.42075		404.64000	0.40464		420.750	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	215.96000	0.21596		223.54000	0.22354		215.960	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	213.86000	0.21386		221.08000	0.22108		213.860	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	424.71000	0.42471		408.24000	0.40824		424.710	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	428.39000	0.42839		412.15000	0.41215		428.390	1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	211.48000	0.21148		218.93000	0.21893		211.480	1.01	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.48304	103.08635		3.55106	103.06150			0.65	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	702.75000	0.70275		684.06000	0.68406		702.750	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	46.66000	0.04666		52.82000	0.05282		46.660	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	705.84000	0.70584		687.09000	0.68709		705.840	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	46.14000	0.04614		52.24000	0.05224		46.140	0.69	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.31	Call	708.91000	0.70891	690.13000	0.69013	708.910	0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	45.61000	0.04561	51.68000	0.05168	45.610	0.69	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			208.90949	208.90949	208.90174	208.90174			0.00	0	43,395.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	80.51000	0.08051	88.26000	0.08826	80.510		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	90.51000	0.09051	98.26000	0.09826	90.510		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	100.51000	0.10051	108.26000	0.10826	100.510		0.00	0	0.00
R202	On 06/02/2014	Bond Future			208.68452	208.68452	208.67680	208.67680			0.00	0	24.00
R202	On 06/02/2014	Bond Future	208.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	305.48000	0.30548	313.20000	0.31320	305.480		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	315.48000	0.31548	323.20000	0.32320	315.480		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	325.48000	0.32548	333.20000	0.33320	325.480		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.46821	107.28115	6.48139	107.23535		4.72	196,109,942.20	1,828	19,563.00
R203	On 07/11/2013	Bond Future	5.71	Call	0.03000	0.00003	0.06000	0.00006	0.030	4.61	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,676.08000	2.67608	2,721.91000	2.72191	2,676.080	4.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	3.10000	0.00310	4.15000	0.00415	3.100	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,681.38000	1.68138	1,728.23000	1.72823	1,681.380	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	3.56000	0.00356	4.71000	0.00471	3.560	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,646.41000	1.64641	1,693.36000	1.69336	1,646.410	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	4.08000	0.00408	5.33000	0.00533	4.080	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,611.52000	1.61152	1,658.57000	1.65857	1,611.520	4.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,051.63000	105.05163	105,005.83000	105.00583	105,051.630	4.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	4.92	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.56621	108.69220	6.58045	108.64587		4.55	171,516,291.60	1,578	1,584.00
R203	On 06/02/2014	Bond Future	5.95	Call	310.63000	0.31063	302.75000	0.30275	310.630	4.47	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,339.66000	2.33966	2,378.11000	2.37811	2,339.660	4.47	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	472.44000	0.47244	460.30000	0.46030	472.440	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,870.77000	1.87077	1,904.96000	1.90496	1,870.770	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	482.45000	0.48245	469.93000	0.46993	482.450	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,847.71000	1.84771	1,881.52000	1.88152	1,847.710	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	492.62000	0.49262	479.70000	0.47970	492.620	4.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,824.82000	1.82482	1,858.23000	1.85823	1,824.820	4.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,539.29000	1.53929	1,510.55000	1.51055	1,539.290	4.61	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	652.90000	0.65290	670.49000	0.67049	652.900	4.61	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.66377	105.98817	6.67874	105.94272		4.54	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	386.28000	0.38628	383.61000	0.38361	386.280	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,238.62000	3.23862	3,281.40000	3.28140	3,238.620	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	392.52000	0.39252	389.99000	0.38999	392.520	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,213.48000	3.21348	3,256.40000	3.25640	3,213.480	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	399.05000	0.39905	396.46000	0.39646	399.050	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,188.63000	3.18863	3,231.49000	3.23149	3,188.630	4.41	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,668.79000	1.66879	1,653.97000	1.65397	1,668.790	4.55	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,135.27000	1.13527	1,165.90000	1.16590	1,135.270	4.55	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,772.94000	2.77294	2,749.96000	2.74996	2,772.940	4.64	0.00	0	16.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	7.40	Put	566.19000		0.56619		588.66000	0.58866	566.190	4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.74946		107.47817		6.76611	107.43122		4.21	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,717.92000		1.71792		1,710.86000	1.71086	1,717.920	4.22	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,462.92000		1.46292		1,502.81000	1.50281	1,462.920	4.22	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,471.77000		2.47177		2,458.22000	2.45822	2,471.770	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	960.82000		0.96082		994.22000	0.99422	960.820	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,489.86000		2.48986		2,476.51000	2.47651	2,489.860	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	951.21000		0.95121		984.81000	0.98481	951.210	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,508.01000		2.50801		2,494.84000	2.49484	2,508.010	4.30	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	941.68000		0.94168		975.46000	0.97546	941.680	4.30	0.00	0	0.00
R203	On 06/11/2014	Bond Future			6.88392		104.75703		6.90239	104.70904			0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	114.23000		0.11423		162.22000	0.16222	114.230		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	88.21000		0.08821		136.20000	0.13620	88.210		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	62.19000		0.06219		110.18000	0.11018	62.190		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.88280		98.64290		8.89074	98.56776			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	4,791.73000		4.79173		4,716.59000	4.71659	4,791.730		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	4,878.87000		4.87887		4,803.73000	4.80373	4,878.870		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	4,965.87000		4.96587		4,890.73000	4.89073	4,965.870		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.97300		95.68359		8.98118	95.60751			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	3,582.58000		3.58258		3,506.50000	3.50650	3,582.580		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	3,670.01000		3.67001		3,593.93000	3.59393	3,670.010		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	3,757.30000		3.75730		3,681.22000	3.68122	3,757.300		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.06551		96.96611		9.07380	96.89034			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	2,720.41000		2.72041		2,644.64000	2.64464	2,720.410		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	2,807.61000		2.80761		2,731.84000	2.73184	2,807.610		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	2,894.67000		2.89467		2,818.90000	2.81890	2,894.670		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.15533		94.07136		9.16397	93.99374			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	1,046.09000		1.04609		1,123.71000	1.12371	1,046.090		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	954.65000		0.95465		1,032.27000	1.03227	954.650		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	863.35000		0.86335		940.97000	0.94097	863.350		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.72251		108.58181		6.72533	108.56939		6.05	284,918,669.44	2,624	30,043.00
R204	On 07/11/2013	Bond Future	6.29	Call	8.26000		0.00826		12.13000	0.01213	8.260	5.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,934.42000		1.93442		1,950.71000	1.95071	1,934.420	5.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	9.36000		0.00936		13.58000	0.01358	9.360	5.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,890.50000		1.89050		1,907.14000	1.90714	1,890.500	5.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	10.58000		0.01058		15.17000	0.01517	10.580	5.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Put	1,846.72000		1.84672		1,863.73000	1.86373	1,846.720	5.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,264.05000		1.26405		1,266.69000	1.26669	1,264.050	6.12	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	50.48000		0.05048		65.54000	0.06554	50.480	6.12	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.81031		105.97991		6.81329	105.96740		6.25	278,091,283.84	2,624	2,624.00
R204	On 06/02/2014	Bond Future	6.39	Call	660.60000		0.66060		655.77000	0.65577	660.600	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,443.67000		2.44367		2,451.35000	2.45135	2,443.670	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	673.78000		0.67378		668.90000	0.66890	673.780	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,414.00000		2.41400		2,421.63000	2.42163	2,414.000	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	687.15000		0.68715		682.21000	0.68221	687.150	6.18	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,384.54000		2.38454		2,392.11000	2.39211	2,384.540	6.18	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.90251		107.40035		6.90531	107.38917		6.06	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	595.26000		0.59526		621.92000	0.62192	595.260	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,108.78000		4.10878		4,146.62000	4.14662	4,108.780	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	604.82000		0.60482		631.63000	0.63163	604.820	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,076.79000		4.07679		4,114.78000	4.11478	4,076.790	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	614.49000		0.61449		641.46000	0.64146	614.490	5.87	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,044.92000		4.04492		4,083.07000	4.08307	4,044.920	5.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future			6.98556		104.87822		6.98877	104.86606		6.01	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,185.31000		3.18531		3,209.32000	3.20932	3,185.310	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,481.07000		1.48107		1,517.24000	1.51724	1,481.070	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,208.67000		3.20867		3,232.58000	3.23258	3,208.670	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,467.32000		1.46732		1,503.39000	1.50339	1,467.320	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,232.11000		3.23211		3,255.93000	3.25593	3,232.110	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,453.66000		1.45366		1,489.64000	1.48964	1,453.660	6.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	4,027.45000		4.02745		4,045.43000	4.04543	4,027.450	6.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,070.50000		1.07050		1,100.64000	1.10064	1,070.500	6.21	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.09758		106.28207		7.10114	106.26933		6.01	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.01	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	386.03000		0.38603		398.77000	0.39877	386.030	6.01	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.01	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	350.08000		0.35008		362.82000	0.36282	350.080	6.01	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.01	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	314.13000		0.31413		326.87000	0.32687	314.130	6.01	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		6.01	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		6.01	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		6.01	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		6.01	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000		6.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.03252		103.42409		7.04541	103.36000		8.13	67,742,778.95	655	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	47.17000		0.04717		54.07000	0.05407	47.170	8.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,768.42000		1.76842		1,839.41000	1.83941	1,768.420	8.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	51.58000		0.05158		58.72000	0.05872	51.580	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,722.07000		1.72207		1,793.30000	1.79330	1,722.070	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	56.32000		0.05632		63.70000	0.06370	56.320	8.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,676.09000		1.67609		1,747.56000	1.74756	1,676.090	8.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.12149		101.14523		7.13505	101.08037		8.24	66,250,125.65	655	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	799.39000		0.79939		792.94000	0.79294	799.390	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,135.89000		3.13589		3,194.30000	3.19430	3,135.890	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	813.97000		0.81397		807.34000	0.80734	813.970	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,101.27000		3.10127		3,159.50000	3.15950	3,101.270	8.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	828.73000		0.82873		821.92000	0.82192	828.730	8.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.66	Put	3,066.87000		3.06687		3,124.92000	3.12492	3,066.870	8.10	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.21682		102.50093		7.23082	102.43662		8.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	707.48000		0.70748		706.77000	0.70677	707.480	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,564.68000		5.56468		5,628.28000	5.62828	5,564.680	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	717.30000		0.71730		716.96000	0.71696	717.300	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,525.84000		5.52584		5,589.81000	5.58981	5,525.840	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	727.23000		0.72723		727.26000	0.72726	727.230	7.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,487.13000		5.48713		5,551.47000	5.55147	5,487.130	7.92	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.30487		100.30113		7.31985	100.23513		8.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,803.34000		3.80334		3,758.95000	3.75895	3,803.340	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,123.29000		2.12329		2,144.90000	2.14490	2,123.290	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,829.33000		3.82933		3,784.80000	3.78480	3,829.330	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,106.12000		2.10612		2,127.59000	2.12759	2,106.120	8.29	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,855.42000		3.85542		3,810.74000	3.81074	3,855.420	8.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,089.07000		2.08907		2,110.39000	2.11039	2,089.070	8.30	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.41192		101.64357		7.42788	101.57625			0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	304.03000		0.30403		371.35000	0.37135	304.030		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	261.69000		0.26169		329.01000	0.32901	261.690		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	219.37000		0.21937		286.69000	0.28669	219.370		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.21236		98.17571		7.22518	98.10450		8.54	78,736,919.42	802	9,776.00
R208	On 07/11/2013	Bond Future	6.79	Call	12.71000		0.01271		18.14000	0.01814	12.710	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,395.01000		2.39501		2,471.65000	2.47165	2,395.010	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	14.34000		0.01434		20.18000	0.02018	14.340	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,339.41000		2.33941		2,416.46000	2.41646	2,339.410	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	16.15000		0.01615		22.42000	0.02242	16.150	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,284.04000		2.28404		2,361.52000	2.36152	2,284.040	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,642.56000		1.64256		1,601.29000	1.60129	1,642.560	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	60.12000		0.06012		90.06000	0.09006	60.120	8.63	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.29815		99.46700		7.31154	99.39494		8.82	79,772,534.00	802	802.00
R208	On 06/02/2014	Bond Future	6.74	Call	684.42000		0.68442		675.07000	0.67507	684.420	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,747.31000		3.74731		3,810.02000	3.81002	3,747.310	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	698.67000		0.69867		688.94000	0.68894	698.670	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,705.65000		3.70565		3,767.98000	3.76798	3,705.650	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	713.13000		0.71313		703.02000	0.70302	713.130	8.68	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,664.24000		3.66424		3,726.19000	3.72619	3,664.240	8.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.38494		97.40376		7.39870	97.33208		8.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	572.78000		0.57278		567.45000	0.56745	572.780	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,490.67000		6.49067		6,557.02000	6.55702	6,490.670	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	582.01000		0.58201		576.94000	0.57694	582.010	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,443.89000		6.44389		6,510.50000	6.51050	6,443.890	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,397.24000		6.39724		6,464.12000	6.46412	6,397.240	8.62	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	591.35000		0.59135		586.55000	0.58655	591.350	8.62	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.46463		98.77308		7.47920	98.69964		8.75	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,912.57000		3.91257		3,894.11000	3.89411	3,912.570	8.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,288.89000		2.28889		2,343.87000	2.34387	2,288.890	8.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,942.08000		3.94208		3,923.40000	3.92340	3,942.080	8.85	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,269.03000		2.26903		2,323.79000	2.32379	2,269.030	8.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.81	Call	3,971.70000		3.97170		3,952.79000	3.95279	3,971.700	8.85	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,249.32000		2.24932		2,303.85000	2.30385	2,249.320	8.85	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	5,466.09000		5.46609		5,433.45000	5.43345	5,466.090	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,459.96000		1.45996		1,500.76000	1.50076	1,459.960	9.02	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.56518		96.69947		7.58056	96.62465			0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	611.61000		0.61161		686.43000	0.68643	611.610		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	562.58000		0.56258		637.40000	0.63740	562.580		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	513.57000		0.51357		588.39000	0.58839	513.570		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.74218		76.41868		8.75992	76.27918		18.28	69,464,580.12	909	18,875.00
R209	On 07/11/2013	Bond Future	8.65	Call	511.73000		0.51173		533.82000	0.53382	511.730	18.22	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,243.10000		1.24310		1,404.69000	1.40469	1,243.100	18.22	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,025.29000		1.02529		1,023.75000	1.02375	1,025.290	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	650.16000		0.65016		788.12000	0.78812	650.160	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,070.38000		1.07038		1,066.39000	1.06639	1,070.380	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	617.17000		0.61717		752.68000	0.75268	617.170	18.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,116.56000		1.11656		1,110.04000	1.11004	1,116.560	18.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	585.39000		0.58539		718.37000	0.71837	585.390	18.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,864.14000		3.86414		3,746.41000	3.74641	3,864.140	18.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	24.36000		0.02436		46.13000	0.04613	24.360	18.60	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,921.05000		4.92105		4,789.08000	4.78908	4,921.050	18.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	5.55000		0.00555		13.08000	0.01308	5.550	18.70	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	1.85000		0.00185		5.15000	0.00515	1.850	18.77	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,620.38000		5.62038		5,484.18000	5.48418	5,620.380	18.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,991.81000		6.99181		6,852.74000	6.85274	6,991.810	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	0.16000		0.00016		0.59000	0.00059	0.160	18.90	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.82508		77.42385		8.84334	77.28246		20.48	70,378,279.65	909	909.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,317.69000		2.31769		2,258.13000	2.25813	2,317.690	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,579.80000		4.57980		4,661.63000	4.66163	4,579.800	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,348.71000		2.34871		2,288.63000	2.28863	2,348.710	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,529.69000		4.52969		4,611.00000	4.61100	4,529.690	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,379.99000		2.37999		2,319.37000	2.31937	2,379.990	20.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,479.98000		4.47998		4,560.75000	4.56075	4,479.980	20.40	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.90776		75.31675		8.92641	75.17454		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,292.59000		10.29259		10,451.11000	10.45111	10,292.590	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,397.28000		1.39728		1,413.59000	1.41359	1,397.280	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,415.15000		1.41515		1,432.07000	1.43207	1,415.150	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,219.80000		10.21980		10,378.93000	10.37893	10,219.800	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,433.19000		1.43319		1,450.72000	1.45072	1,433.190	19.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,147.32000		10.14732		10,307.06000	10.30706	10,147.320	19.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.98578		76.37566		9.00504	76.23091		20.08	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,559.64000		5.55964		5,548.96000	5.54896	5,559.640	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,153.25000		5.15325		5,287.32000	5.28732	5,153.250	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,596.88000		5.59688		5,586.11000	5.58611	5,596.880	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,115.91000		5.11591		5,249.89000	5.24989	5,115.910	20.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,634.22000		5.63422		5,623.36000	5.62336	5,634.220	20.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.06	Put	5,078.79000		5.07879		5,212.68000	5.21268	5,078.790	20.12	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.07386		74.25358		9.09373	74.10660			0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	625.38000		0.62538		772.36000	0.77236	625.380		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	550.38000		0.55038		697.36000	0.69736	550.380		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	475.49000		0.47549		622.47000	0.62247	475.490		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.42174		159.42174		159.41848	159.41848			0.00	0	1,319.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	568.26000		0.56826		571.52000	0.57152	568.260		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	578.26000		0.57826		581.52000	0.58152	578.260		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	588.26000		0.58826		591.52000	0.59152	588.260		0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.53843		161.53843		161.53520	161.53520			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Call	48.43000		0.04843		45.20000	0.04520	48.430		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	38.43000		0.03843		35.20000	0.03520	38.430		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	28.43000		0.02843		25.20000	0.02520	28.430		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.80966		128.80966		128.82507	128.82507			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,180.34000		1.18034		1,164.93000	1.16493	1,180.340		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,190.34000		1.19034		1,174.93000	1.17493	1,190.340		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,200.34000		1.20034		1,184.93000	1.18493	1,200.340		0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.00979		129.00979		129.02547	129.02547			0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Call	19.79000		0.01979		35.47000	0.03547	19.790		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	9.79000		0.00979		25.47000	0.02547	9.790		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000		15.47000	0.01547	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.21000		0.00021		0.00000	0.00000	0.210		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.83087		131.83087		132.17491	132.17491			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,159.13000		1.15913		815.09000	0.81509	1,159.130		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	1,169.13000		1.16913		825.09000	0.82509	1,169.130		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 07/11/2013	Bond Future	133.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put		1,179.13000	1.17913		835.09000	0.83509	1,179.130		0.00	0	0.00
R212	On 06/02/2014	Bond Future				131.92364	131.92364		132.27232	132.27232			0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put		1,066.36000	1.06636		717.68000	0.71768	1,066.360		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put		1,076.36000	1.07636		727.68000	0.72768	1,076.360		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put		1,086.36000	1.08636		737.68000	0.73768	1,086.360		0.00	0	0.00
R212	On 31/01/2022	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future				8.55775	87.46293		8.58575	87.23863		16.84	113,002,105.56	1,292	13,753.00
R213	On 07/11/2013	Bond Future	8.59	Call		1,006.96000	1.00696		949.65000	0.94965	1,006.960	16.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put		748.69000	0.74869		915.68000	0.91568	748.690	16.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call		1,051.19000	1.05119		990.49000	0.99049	1,051.190	16.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put		713.06000	0.71306		876.66000	0.87666	713.060	16.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call		1,096.50000	1.09650		1,032.35000	1.03235	1,096.500	16.92	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put		678.63000	0.67863		838.78000	0.83878	678.630	16.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future				8.64744	88.61332		8.67631	88.38609		18.71	114,488,409.44	1,292	2,312.00
R213	On 06/02/2014	Bond Future	8.29	Call		2,215.58000	2.21558		2,133.05000	2.13305	2,215.580	18.55	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put		5,103.01000	5.10301		5,247.71000	5.24771	5,103.010	18.55	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call		2,245.35000	2.24535		2,162.20000	2.16220	2,245.350	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put		5,050.10000	5.05010		5,194.18000	5.19418	5,050.100	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call		2,275.37000	2.27537		2,191.59000	2.19159	2,275.370	18.56	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put		4,997.55000	4.99755		5,141.00000	5.14100	4,997.550	18.56	0.00	0	0.00
R213	On 08/05/2014	Bond Future				8.73343	86.26292		8.76302	86.03385		18.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call		1,473.00000	1.47300		1,448.06000	1.44806	1,473.000	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put		10,602.25000	10.60225		10,806.38000	10.80638	10,602.250	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call		1,491.06000	1.49106		1,466.33000	1.46633	1,491.060	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put		10,530.61000	10.53061		10,734.95000	10.73495	10,530.610	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call		1,509.27000	1.50927		1,484.76000	1.48476	1,509.270	17.97	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put		10,459.24000	10.45924		10,663.80000	10.66380	10,459.240	17.97	0.00	0	0.00
R213	On 07/08/2014	Bond Future				8.81557	87.47556		8.84616	87.24260		18.25	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call		5,687.48000	5.68748		5,556.52000	5.55652	5,687.480	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put		5,501.35000	5.50135		5,603.35000	5.60335	5,501.350	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call		5,725.36000	5.72536		5,593.90000	5.59390	5,725.360	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put		5,463.22000	5.46322		5,564.72000	5.56472	5,463.220	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call		5,763.36000	5.76336		5,631.41000	5.63141	5,763.360	18.32	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put		5,425.30000	5.42530		5,526.31000	5.52631	5,425.300	18.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future				8.91063	85.10902		8.94223	84.87259			0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put		531.97000	0.53197		768.40000	0.76840	531.970		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put		456.36000	0.45636		692.79000	0.69279	456.360		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put		380.84000	0.38084		617.27000	0.61727	380.840		0.00	0	0.00
R213	On 28/02/2031	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future				8.90745	76.77030		8.91025	76.74765		20.42	43,221,678.90	563	1,864.00
R214	On 07/11/2013	Bond Future	7.79	Call		0.01000	0.00001		0.03000	0.00003	0.010	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put		10,021.95000	10.02195		10,044.62000	10.04462	10,021.950	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call		0.01000	0.00001		0.04000	0.00004	0.010	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put		9,922.80000	9.92280		9,945.48000	9.94548	9,922.800	19.88	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call		0.01000	0.00001		0.04000	0.00004	0.010	19.88	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.81	Put	9,823.85000	9.82385	9,846.53000	9.84653	9,823.850	19.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.99358	77.78007	8.99646	77.75716		22.22	43,790,179.41	563	563.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,574.61000	3.57461	3,597.91000	3.59791	3,574.610	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,603.11000	3.60311	3,649.32000	3.64932	3,603.110	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,613.24000	3.61324	3,637.09000	3.63709	3,613.240	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,562.18000	3.56218	3,608.94000	3.60894	3,562.180	22.22	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,652.56000	3.65256	3,676.32000	3.67632	3,652.560	22.23	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,522.09000	3.52209	3,568.76000	3.56876	3,522.090	22.23	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.07604	75.53714	9.07886	75.51505		21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	4,442.69000	4.44269	0.00000	0.00000	4,442.690	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,122.01000	5.12201	701.41000	0.70141	5,122.010	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,079.17000	5.07917	621.93000	0.62193	5,079.170	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	4,479.33000	4.47933	0.00000	0.00000	4,479.330	21.89	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	4,516.56000	4.51656	0.00000	0.00000	4,516.560	21.90	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,037.05000	5.03705	542.58000	0.54258	5,037.050	21.90	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.99772	99.12276	8.99058	99.19655			77,315,752.80	780	10,043.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	13,398.40000	13.39840	13,324.61000	13.32461	13,398.400		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	13,269.07000	13.26907	13,195.28000	13.19528	13,269.070		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	13,140.00000	13.14000	13,066.21000	13.06621	13,140.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.08706	100.42654	9.07969	100.50133			78,332,701.20	780	780.00
R248	On 06/02/2014	Bond Future	9.09	Call	29.81000	0.02981	104.60000	0.10460	29.810		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	131.08000	0.13108	205.87000	0.20587	131.080		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	232.16000	0.23216	306.95000	0.30695	232.160		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.17272	97.34989	9.16498	97.42712			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	1,340.02000	1.34002	1,262.79000	1.26279	1,340.020		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	1,237.89000	1.23789	1,160.66000	1.16066	1,237.890		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	1,135.95000	1.13595	1,058.72000	1.05872	1,135.950		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,696.79000	19,696.79000	19,719.12000	19,719.12000			0.00	0	0.00

Total for Derivatives : **6,061,368,775.11** **53,398** **2 073 311.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.49554			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.38500	109.52374	6.38500	104.59098			671,702,000,000.00	105,200,000	52,600,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.69731			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.90500	106.97499	7.90500	106.90628			0.00	0	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.29880				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.42135				0.00	440,000,000	220,000,000.00
AB013	On 21/11/2018	Spot Bond	8.77000	101.85291	8.77000	101.78166			27,713,200,000,000.00	3,160,000,000	3,160,000,000	1,580,000,000.00
AB06	On 27/03/2015	Spot Bond	6.73500	102.62811	6.73500	102.57179				0.00	0	520,000,000.00
AB07	On 07/03/2014	Spot Bond	5.37500	102.54265	5.37500	102.49817			3,482,677,500,000.00	647,940,000	647,940,000	1,333,970,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.94363				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.07000	106.64700	8.07000	106.57786				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.88000	135.08552	0.88000	135.03674				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.25000	131.44279	2.25000	265.99136				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.26688				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02957				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.34501				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.81297				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.84970				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.87406				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.06682				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.09500	107.19231	7.09500	107.13039				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.86758				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.62500	103.40628	6.62500	103.35044				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.43485				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.60482				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.43962				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.45115				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.49080				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.72192				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.84233			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.80842			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.92329			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.14655			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.15733			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.33000		129.09197		5.33000	128.99942			0.00	0	70,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.20000		124.76729		3.20000	124.69850		1,712,620,160,000.00		535,193,800	267,596,900.00
ABLI04	On 11/10/2016	Spot Bond	2.83000		116.21638		2.83000	116.15597			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.48000		99.91774		4.48000	99.85285			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.79000		101.53114		5.79000	102.66206			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.47000		116.28882		10.47000	116.19211			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.56166			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.79783			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.84217			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.88456			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.13000		111.26083		4.13000	111.19148			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		42.08177		100.00000	41.77334			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000		163.73557		1.99000	163.66163			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.42789		2.76000	155.34814			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.02000		168.18403		2.02000	168.10784			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.20000		165.07305		2.20000	164.99571			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.46625		73.71288		7.46625	73.62933			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.46625		73.71288		7.46625	73.62933			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.31000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.74174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.60000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.48000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.06000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.17000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.75000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.39494			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31679			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.28000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.16500	106.01534		6.16500	105.96260			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.86000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	87.76000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.50000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.28000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56558			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	6.62500	113.70160		6.62500	113.64020			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.30540			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	82.64000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	85.49000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.77000	93.12700		2.77000	99.94588			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.73000	98.70899		2.73000	145.53873			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.80000	111.34797		2.80000	190.78399			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	84.51000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.10500	92.54942		9.10500	92.86561			0.00	0	0.00
ABN68		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	92.58000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	105.85746			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN74		On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75		On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76		On 21/12/2026	Spot Bond	9.38000	110.96565		9.38000	112.15060			0.00	0	0.00
ABN78		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79		On 21/12/2026	Spot Bond	9.32500	112.57840		9.32500	112.53070			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.39000	91.72803		8.39000	91.62453			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.97000			0.00	0	0.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87		On 21/12/2026	Spot Bond	9.42000	111.12149		9.42000	111.77870			0.00	0	0.00
ABN88		On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	93.02000			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	7.77000	108.98155		7.77000	108.91272			0.00	0	40,000,000.00
ABS5		On 01/05/2015	Spot Bond	6.33500	102.82332		6.33500	102.77018			8,239,934,500,000.00	1,300,700,000	1,840,700,000.00
ABS6		On 01/06/2020	Spot Bond	8.37000	102.63816		8.37000	102.56919			18,079,200,000,000.00	2,160,000,000	1,110,000,000.00
ABS7		On 11/09/2026	Spot Bond	9.58000	95.59538		9.58000	95.52127			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.08500	106.12750		7.08500	106.06628			991,900,000,000.00	140,000,000	140,000,000.00
ABS11		On 11/06/2014	Spot Bond	1.58000	129.62925		1.58000	129.57514			790,000,000,000.00	500,000,000	540,000,000.00
ABS12		On 07/12/2023	Spot Bond	2.06000	133.44797		2.06000	270.05603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	0.82000	123.75962	0.82000	126.38308				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.94000	124.74629	1.94000	127.09523				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	31.94879	100.00000	31.71717				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.78500	106.30122	10.78500	106.20872				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.82983				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.51450	100.00000	2.49607				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.87960				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.58564				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	14.98761	100.00000	14.87776				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.78006				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	59.56613	11.00000	59.48103				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	9.59207	100.00000	9.52177				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.38191				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.62540				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.88637				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.98079				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.84425				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.87271				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.88523				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.93022				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.93022				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.94234				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.82149			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.94234			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.91809			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.46417			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.80548			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.98652			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69394			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.79309			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.85568			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.88393			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.89529			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.87254			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.73606			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82150			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.82500	106.74428		8.82500	106.61636			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.75324			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.14000	102.75121		7.14000	102.69197			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.01748			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.08065			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.82255			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.07553			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.85775			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.03008			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.04790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.84420			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.34022			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.34022			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.07553			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23537			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.81571			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.80887			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.95998			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.16948			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.95924			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.49017			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.63293			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.90260			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.29519			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.69971			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.84764			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.70987			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.69731			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82959			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.88811			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73841			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71900			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75667			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82731			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74183			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75438			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.24795		10.23000	101.10853			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76677			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74754			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.04935			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.06605			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.67282			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.84500	107.81026		8.84500	107.73381			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82382			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.86303		1.75000	109.85351			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75324			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.75536			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76749			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79434			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.74061			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.78897			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76212			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82117			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.13233			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79971			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.25824			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.78897			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.80381			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.85209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.86688			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.74739			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.76451			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.87039			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.81903			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88014			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.77285			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87158			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87478			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88014			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.10001			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.83727			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.83727			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	110.92694			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	111.73155			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.71910			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.71157			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.23208			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.73201			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.73524			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.76749			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.72018			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.52284			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.54181			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.79298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01898			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.73603			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	6.64252		100.00000	6.59436			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23803			0.00	200,000,000	100,000,000.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.38068			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.47571			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.25485			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.28315			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.32080			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.21004			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.40500	98.45952		7.40500	98.36123			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.27712			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.32599			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		7.81500	104.46800		7.81500	104.40165			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.02000	116.87671		9.02000	116.79175			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	60.06345		100.00000	59.62799			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.70500	110.54138		6.70500	110.48098			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	57.20742		100.00000	56.79266			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.82494		100.00000	11.74617			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.98000	150.56814		2.98000	150.48805			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.83000	101.32868		4.83000	129.13977			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.78209			0.00	400,000,000	100,000,000.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.81587			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30931			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.27808			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.85985			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.63516			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.31500		106.78491		8.31500	106.71323			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.26451			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.11172			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		87.69169		100.00000	87.07413			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.69500		109.82369		6.69500	109.76409			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.63707			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.57630			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.60500		102.62702		6.60500	102.57206			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.22000		106.53918		8.22000	106.46848			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.94795			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.49378		105.10408		10.49378	103.60280			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.45121		102.62816		10.45121	102.00766			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.49515		102.51369		10.49515	101.93870			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.86304			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.53909		102.63595		10.53909	101.88011			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.47014		102.12339		11.47014	102.03817			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.88464			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.88464			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.88471			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.74378		101.53467		10.74378	101.27312			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.66395		103.81399		10.66395	102.00585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	10.45121	102.62816		10.45121	102.00766			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.61732	103.17534		10.61732	102.21449			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.81734	96.55280		9.81734	101.71605			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83716			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82579			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82579			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77901			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.28205	101.67898		10.28205	101.31695			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.99500	101.32868		10.99500	101.17947			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	94.46932			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	69.14144		10.22500	98.63426			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	80.93558			0.00	1,388,797,200	694,398,600.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75517			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	77.14449		12.22500	100.75068			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.76171			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.71500	64.92127		10.71500	101.32108			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.73781			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75773			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75773			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	95.49449			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.72824			0.00	300,000,000	150,000,000.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.54977			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81965			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.52138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99794			0.00	2,000,000,000	1,000,000,000.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81965			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.49378	105.25386		13.49378	103.81717			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.78685	102.86897		14.78685	102.76011			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.69114	102.70127		13.69114	102.10624			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.01514			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.01514			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.01514			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.05449			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	11.21760		100.00000	11.15387			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.34591		100.00000	20.19841			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.51707		100.00000	18.38282			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.43029		100.00000	11.34742			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.43029		100.00000	11.34742			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.81977		100.00000	13.71958			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.97459		100.00000	11.88777			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	73.27704		100.00000	72.86226			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.23407			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.88504			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90660			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	81.83857		100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000	105.69132		1.96000	172.01668			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.94000	98.24674		7.94000	145.36832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	7.94000	99.56172		7.94000	145.65388			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.32500	98.66731		8.32500	98.60101			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.91389			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.43309			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.03688			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77527			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	63.38208		100.00000	62.92256			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.40500	99.68288		7.40500	99.62284			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18456			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19914			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20359			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21842			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23324			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27444			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.88663		100.00000	8.82220			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03221			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03406			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03486			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03512			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03830			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.04251			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.69474		100.00000	8.63171			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.69474		100.00000	8.63171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.79359			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.86238			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.88113			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.82000		104.04741		7.82000	103.98128			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.93737			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03718			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.21466		100.00000	6.16911			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.21466		100.00000	6.16911			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.85000		105.63595		5.85000	105.58631			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.74362			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.56112			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.08567			0.00	0	90,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.45193			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.12657			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.33279			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.08954			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.15238			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.26658			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.74150			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.58747			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.82159			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.07767		100.00000	13.97561			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.42500		106.30835		6.42500	106.25295			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond	8.87000		113.57061		8.87000	113.48940			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.04096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.55169				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.57000	104.25844	8.57000	104.18714				0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond	10.62500	104.38960	10.62500	104.30008				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.99963				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.87500	105.58748	10.87500	105.49637				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.66759				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.76000	106.38478	8.76000	106.31045				0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.84611				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.31500	101.09402	11.31500	101.00336				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.94613				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.21009				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.91367				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.71500	94.19555	9.71500	94.12273				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.77000	121.79873	9.77000	121.70353				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.62000	117.65980	9.62000	117.56922				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.97000	116.92281	8.97000	116.83781				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.51173				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.12000	103.11671	11.12000	103.02428				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.75164				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.92103				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.35689				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.41010				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.28561				0.00	4,540,000,000	2,270,000,000.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.36076				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.51410				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.48627			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.63332			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04949			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.09208			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.09208			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.67391			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	83.18838		100.00000	82.64467			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	83.18838		100.00000	82.64467			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	83.18838		100.00000	82.64467			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84427			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	83.18838		100.00000	82.64467			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.20718			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.14943			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.43459		10.11000	103.35146			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.14943			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.46362			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.10693			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.54524		2.76000	113.76933			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	110.76276		3.14000	113.68255			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.46220		8.25000	101.39425			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.14943			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.14943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	3.10000		118.73518		3.10000	113.28580			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		118.61748		2.40000	113.17997			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.22382			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.15265			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.31438			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.31876			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.68500		102.58168		7.68500	102.51795			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.38002			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37435			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16973			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.21133			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.73500		102.71622		7.73500	102.65200			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.73500		102.71622		7.73500	102.65200			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	105.23118			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	106.67074			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.78500		105.91769		7.78500	105.85141			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86705			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.96492			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.26455			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.26455			0.00	5,000,000,000	2,500,000,000.00
CLN232	On 20/06/2014	Spot Bond	100.17539		66.15093		100.17539	65.66533			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.24289			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.44095			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.88029			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.21760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.30341			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.80395		9.35000	101.72814			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.80395		9.35000	101.72814			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21754			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22120			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.06966			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80733			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.02775			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63756			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63756			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63756			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63756			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63756			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65515			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68429			0.00	360,000,000	360,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68429			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68429			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68429			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68429			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68917			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.64500	105.28216		8.64500	105.20834			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.02205			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.25457			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.73235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.73235			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98071			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99798			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.86123			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16838			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75674			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75137			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80445			0.00	1,290,000,000	1,290,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.30464			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.49182			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.49164			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80217			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.72159			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01533			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69944			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61795			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.72986			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85336			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85336			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85336			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85336			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.81675			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.21494			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10568			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
CLN292		On 26/06/2017	Spot Bond			0.00000	100.00000			0.00000	100.78669	0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00000	100.69901	0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond			0.00000	100.00000			0.00000	100.78669	0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00000	100.53340	0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00000	100.93194	0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00000	100.69926	0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00000	100.69926	0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00000	100.65014	0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00000	113.42616	0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00000	102.64807	0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00000	113.60203	0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00000	112.96018	0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00000	113.37845	0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond			0.00000	100.00000			0.00000	110.43951	0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond			0.00000	100.00000			0.00000	110.48321	0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond			0.00000	100.00000			0.00000	113.91150	0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond			0.00000	100.00000			0.00000	101.65105	0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond			10.38500	94.93394			10.38500	99.54791	0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond			10.90500	95.97982			10.90500	96.28514	0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00000	100.61811	0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond			0.00000	100.00000			0.00000	100.89300	0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond			0.00000	100.00000			0.00000	101.60913	0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond			0.00000	100.00000			0.00000	100.11546	0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond			0.00000	100.00000			0.00000	99.97824	0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond			8.80500	102.24390			8.80500	99.97659	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77285			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11672			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	107.15444			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.81259			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.82868			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.89086			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.83727			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20024			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20024			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20024			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.98093			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.65701			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.18016			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61811			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.91711			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	97.92663			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.09024			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03946			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.04799			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62212			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26761			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.60520			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.41484			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.34516			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.28462			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.25820			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24165			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.07341			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.94187		7.01000	37.52791			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	149.41133			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.32500		98.66731		8.32500	130.85164			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.94000		33.07782		7.94000	145.36832			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.94000		33.47486		7.94000	145.65388			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.25343			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	86.13590			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.44923			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.44923			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.87841			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.81466			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.82724			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78897			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.11546			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.70942			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.23500		110.79772		8.23500	106.88662			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.22000		106.65511		8.22000	106.58470			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.62500		120.96655		9.62500	120.87338			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.58500		110.50901		7.58500	110.44160			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.21500		109.48031		9.21500	109.39860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		9.69500	97.22654		9.69500	97.15072			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.67000	97.45741		10.67000	97.37395			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.67000	95.06109		10.67000	94.98012			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.18203			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.22745			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10839			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.54148			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.14166			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.07500	93.18749		12.07500	96.12599			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	9.85723		100.00000	9.76418			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.06489			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.49500	99.53035		7.49500	98.45833		6,445,700,000,000.00	860,000,000	430,000,000.00	
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.01483			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.62787			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	97.65323			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.68115			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.76484			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.80387			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.46500	126.01345		6.46500	125.94775		4,278,738,061,500.00	661,831,100	661,831,100.00	
DV22	On 07/02/2020	Spot Bond		7.80000	110.31213		7.80000	110.24335		10,383,297,600,000.00	1,331,192,000	4,241,143,200.00	
DV23	On 27/02/2023	Spot Bond		8.36500	112.28454		8.36500	112.20955		9,732,792,100,500.00	1,163,513,700	9,693,463,700.00	
E170	On 01/08/2020	Spot Bond		7.45500	135.03676		7.45500	134.95620		8,573,250,000.00	1,150,000	1,800,000,000.00	
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.68490			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.45952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.58211			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.66344			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.29093			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82975		0.10000	132.04527			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		114.56598		2.16000	114.51266			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		102.72598		2.21000	102.67796			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.28000		101.49321		2.28000	101.98583			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.11500		109.96394		9.11500	109.88406			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.96500		110.87635		8.96500	110.79580			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.72000		102.14180		9.72000	102.06281			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.37500		95.21666		10.37500	98.64880			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.32994			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.90919			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.01005			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.10154			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.79072			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		58.44899		100.00000	58.02059			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		95.58442		100.00000	94.84536			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		99.99200		100.00000	99.19841			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		94.55959		100.00000	93.83033			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		93.04466		100.00000	92.35714			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		88.16379		100.00000	87.56267			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.49263		3.00000	130.42335			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.64500		107.76307		10.64500	107.67200			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.60712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.14930			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.48341			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.23500		85.23737		9.23500	98.46325			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.54875			0.00	820,000,000	410,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.55247			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.42110			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.35252			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.58278			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.49935			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.30990			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.35040			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.24477			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.30355			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.23301			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.28200			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.12500		104.14872		6.12500	104.09694			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.04000		108.70826		7.04000	108.64629			2,393,956,928,000.00	340,050,700	17,155,650,700.00
ES23	On 25/01/2023	Spot Bond	7.99000		115.69038		7.99000	115.61652			3,196,475,405,000.00	400,059,500	23,420,059,500.00
ES26	On 02/04/2026	Spot Bond	8.53500		95.51860		8.53500	95.45282			8,345,372,784,000.00	977,782,400	7,897,782,400.00
ES33	On 15/09/2033	Spot Bond	9.38500		84.18259		9.40000	84.00240			19,615,879,435,000.00	2,090,131,000	16,300,131,000.00
ES42	On 25/04/2042	Spot Bond	9.64500		89.16923		9.64500	89.10002			0.00	0	14,200,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.24878			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.27370			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.66472			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.06811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76471			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.50555			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.28971		100.00000	10.21883			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.01342		100.00000	9.94455			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.36814			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.42950			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.55209			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.67449			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.58500	103.22034		6.58500	103.16492			3,555,900,000,000.00	540,000,000	1,380,000,000.00
FRB05	On 21/12/2018	Spot Bond		8.71500	102.26695		8.71500	102.19548			14,118,300,000,000.00	1,620,000,000	810,000,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.83333			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83327			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.13602			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.32243			0.00	280,000,000	140,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.51500	110.20252		10.51500	110.10999			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.26683			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.04000	125.48046		2.04000	126.16486			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.09000	133.12890		2.09000	269.40926			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.48000	96.77276		2.48000	102.85847			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.71000	98.94407		2.71000	145.88573			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.69000	113.14837		2.69000	193.87169			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		6.89500	113.20043		6.89500	113.13685			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.05100	57.83663		8.05100	57.12903			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49600	36.92962		9.49600	36.02116			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.68154		9.73000	34.75953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	104.05255			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.99131			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	103.68853			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.26783			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.93298			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.93298			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.45033			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.89834			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99230			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.20302			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.84433			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.93769			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.19535			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.30073		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.30073		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.18433			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88014			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.08318			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.17366			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83405			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	111.00650			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.29999			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.86408			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.24163		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.02558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22892			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92512			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98927			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16622			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07999			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21830			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29470			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16303			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12579			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00529			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98607			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24590			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22999			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18642			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24803			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05333			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.16093		100.09221	13.06439			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.77501			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.15829			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.98748			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.11711			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.76888			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.85842			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91484			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.92625			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83631			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81581			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.09916			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.83820			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82179			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79971			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.43498		13.22500	51.37985			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74814			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74922			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20826			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.78790			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	88.08131		3.72500	90.99342			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.82654			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.82654			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.45672			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61811			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.00506			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24149			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.77285			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.75244			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.95979			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.89835			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.31111			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.33026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.04406			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.04586			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.30348			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.21342			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.91820			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.91258			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.21548			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.77032			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.07999			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.28000	120.12928		3.28000	115.25091			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.93076			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.94100			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.26000	110.06582		3.26000	115.41816			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.18000	98.97681		1.18000	120.11677			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.28000	107.09227		3.28000	115.25091			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.14000	104.50391		2.14000	121.30730			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.23000	103.43899		2.23000	124.79815			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.09094			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65691			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.33004			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.35493			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79869			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.92397			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.76434			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.09220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.04904			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.84049			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23043			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83941			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.97197			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.03487			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.20518			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.75909		100.00000	8.69489			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		10.61426		100.00000	10.51407			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.28000	140.19077		4.28000	140.10116			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.48716			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25022			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.72520			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.69294			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.23639			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.63964			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.48382			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.60000	127.84422		2.60000	258.69697			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.10000	133.02275		2.10000	269.19408			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.82000	125.64375		2.82000	254.23672			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.41000	103.24232		2.41000	122.78936			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.07490			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.94000	127.25207		1.94000	123.30614			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21831			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	99.94571			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.72052			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.95000		91.08793		2.95000	91.03993			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.41049		104.97509	14.30019			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.67639		101.07593	18.53819			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.42421		100.44759	10.34750			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.74743			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.01826		100.76967	16.89267			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.52000		100.55203		2.52000	100.50229			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.73868			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.41694			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.44000		96.21789		2.44000	103.26767			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.20811			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47000		95.93217		2.47000	102.96060			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.37808			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		130.91364		2.30000	335.67150			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.51521			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.86819			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.57185			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.88337			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.25597			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.12687			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.53737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.44493			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.66500	103.73844		5.66500	103.69043			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		5.92500	104.85732		5.92500	104.80659		57,039,975,000,000.00	9,627,000,000	9,727,000,000.00	
FRX16	On 15/09/2016	Spot Bond		6.79500	104.17838		6.79500	104.12070			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.28000	105.20264		7.28000	105.14032			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.45000	111.95377		7.45000	111.88630			0.00	0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond		8.03500	108.76728		8.03500	108.69745		19,605,400,000,000.00	2,440,000,000	1,270,000,000.00	
FRX20	On 01/10/2020	Spot Bond		8.33500	108.14041		8.33500	102.88082			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.03500	93.39074		9.03500	93.27682			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.21000	114.86390		9.21000	114.77917			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.92500	98.42803		9.92500	98.35034		22,331,250,000,000.00	2,250,000,000	2,250,000,000.00	
FRX45	On 14/04/2045	Spot Bond		10.32500	78.88337		10.32500	78.81795			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63791			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.67324			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.70181			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.71322			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.74171			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.78731			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.82149			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.96946			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.82217			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41668			0.00	34,000,000	17,000,000.00
GFC04	On 11/04/2017	Spot Bond		8.57000	103.28714		8.57000	103.21573			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT27	On 30/01/2014	Spot Bond	100.00000		80.75221	100.00000	80.21978				6,030,000,000,000,000.00	60,300,000,000	40,000,000,000.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.30285				0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.68589				0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.89832				0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.94856				0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.94779				0.00	0	0.00
GRD197	On 30/01/2014	Spot Bond	100.00000		80.75221	100.00000	80.21978				0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.35705				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.46400				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.08422				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.08622				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.09006				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.09483				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.10144				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.97347				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	102.27985				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.30809				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.00280				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.65522				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.92832				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.52124				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.76273			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.15768			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.24880			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.89192			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.94889			0.00	0	500,000,000.00
HILB04	On 01/11/2019	Spot Bond	100.00000		1.13011		100.00000	1.10485		4,500,000,000,000,000.00	45,000,000,000	45,000,000,000	45,000,000,000.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.30452			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.08781			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	100.00000		80.04386		100.00000	79.52070			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.20551			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.27877		102.70233		7.27877	101.82361			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.21593			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.63219		102.70414		7.63219	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.22931			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.08332		102.71178		8.08332	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.24565			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.28664			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35175			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36540			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.59500		113.72560		7.59500	113.65652			18,531,800,000,000.00	2,440,000,000	4,190,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		135.49045		1.87000	274.19642			18,694,732,584,000.00	9,997,183,200	9,398,591,600.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		138.69718		1.85000	274.63672			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.30000		101.93079		9.30000	101.85528			0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.32000		101.73935		9.32000	101.66383			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		35.25282		100.00000	34.78473			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.26077		100.00000	10.12452			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		43.00597		100.00000	42.04482			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		21.50298		100.00000	21.02241			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		10.75149		100.00000	10.51121			340,000,000,000,000.00	3,400,000,000	1,700,000,000.00
I2025	On 31/01/2025	Spot Bond	1.83000		109.87435		1.83000	109.82636			2,893,230,000,000.00	1,581,000,000	53,841,940,800.00
I2038	On 31/01/2038	Spot Bond	2.35000		106.11830		2.35000	106.06750			3,486,460,000,000.00	1,483,600,000	92,554,763,000.00
I2046	On 31/03/2046	Spot Bond	2.43000		103.11478		2.43000	103.06453			2,468,394,000,000.00	1,015,800,000	65,624,369,300.00
I2050	On 31/12/2050	Spot Bond	2.42000		110.38958		2.42000	110.33612			11,371,096,000,000.00	4,698,800,000	18,173,087,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	92.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.78500		106.03501		6.78500	105.97639			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.08895			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.03156			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.88289			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.08839			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.66500		101.93658		6.66500	101.88207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond		7.28500	106.04570		7.28500	105.98284			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.92000	108.87136		7.92000	108.80130			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.59500	101.15930		6.59500	101.10611			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.18873			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.26946			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.13000	111.65237		4.13000	111.58298			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.10500	104.63555		7.10500	104.57602			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.95242			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.94914			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.98000	105.48591		0.98000	125.75461			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.01000	106.30874		2.01000	126.44315			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51943			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.36239			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.59000	105.11688		7.59000	105.05237			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.95242			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.60157			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.33765			0.00	400,000,000	200,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.14500	102.35928		8.14500	102.29233			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.68500	95.42256		8.68500	95.35645			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99885			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.67000	86.84356		7.67000	99.35961			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.73500	101.97165		8.73500	104.05872			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01557			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.01615			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.04500	100.68645		7.04500	102.32056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond	7.92500	100.90727		7.92500	102.75011			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00262		100.00000	0.00260			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.16601			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.17419			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.36500	104.54921		8.36500	100.09463			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.21732		5.00000	100.17653			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.21732		5.00000	100.17653			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.29665		5.00000	101.25587			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.21732		5.00000	100.17653			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.55953		4.00000	100.52654			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.55137			0.00	17,560,000,000	8,780,000,000.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.48307			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.70591			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.15469		9.20000	108.07454			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.64311			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.64311			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.55253			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.26566		100.00000	8.20509			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.14886			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39768			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28093			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.78500	101.35486		8.78500	101.28267			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04824			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.18531			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.75576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.99775			0.00	17,680,000,000	8,840,000,000.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.69728		100.00000	4.65343			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond		5.45000	98.64492		5.45000	98.55782			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.25000	99.98562		5.25000	99.89942		118,650,000,000,000.00	22,600,000,000	11,300,000,000.00	
IND346	On 12/11/2013	Spot Bond		5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.02915			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23283			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.73357			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.49378	104.14372		10.49378	102.97148			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.49378	102.01288		10.49378	101.57777			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.82607			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.37031			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.80845			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.56392		6.50000	100.51092			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.55609			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09774			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09774			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20596			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92346			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.99715			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.76343			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77385			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.27926			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26480			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.92456			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.09568			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62865			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.83842			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.30169			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.84744			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.85900			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60833			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.75400			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.23417			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	96.13917		100.00000	95.40528			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.72984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP263U	On 06/11/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865				0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000	96.30607	100.00000	95.54974				0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974				0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000	84.88372	100.00000	84.29561				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.21352				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.32415				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.33139				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.33627				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.79500	103.50476	7.79500	103.43955				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.07500	102.05700	6.07500	102.00727				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.06589				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.17000	106.26708	8.17000	106.19658				0.00	0	860,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.45690				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.41639				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.54027				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.84232				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.96500	107.74424	7.96500	107.67527				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.04673				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.20954				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.10000	98.18703	3.10000	116.76615				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.89000	94.65853	3.89000	126.96441				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.62876				0.00	200,000,000	100,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.43971				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.40243				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.04598				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.72703				0.00	200,000,000	100,000,000.00
IV030	On 31/01/2025	Spot Bond	3.83000	89.41900	3.83000	90.06583				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.83000	89.34445	3.83000	96.22269				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.12929				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.75401				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.10754				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75576				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.21500	108.84962	11.21500	108.75124				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.02316				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.89000	93.65396	3.89000	126.96441				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.07254				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.24136				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.25000	95.01188	5.25000	95.01188				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.25000	99.95687	5.25000	99.87072				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.25000	99.85637	5.25000	99.77039				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.25000	99.75608	5.25000	99.67027				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.25000	99.65598	5.25000	99.57035				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.35000	99.54767	5.35000	99.46060			9,630,000,000,000.00	1,800,000,000	900,000,000.00	
IVA350	On 12/12/2013	Spot Bond	5.35000	99.44610	5.35000	99.35920				0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.45000	99.02414	5.45000	98.93637				0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.45000	98.92175	5.45000	98.83416				0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.45000	98.81958	5.45000	98.73217				0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	100.00000	80.75221	100.00000	100.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.58779				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01274			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.07401			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.06866			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48435			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81855			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01591			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.03049			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.85226			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.01584			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.22215			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.39173			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.08387			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33149			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.33392			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33880			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31686			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20403			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01270			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79438			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.08832			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.88087			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	80.93126		100.00000	80.39648			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	91.65145		100.00000	90.97422			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	62.75576		100.00000	62.16980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC06U	On 15/05/2014	Spot Bond	100.00000		69.44644	100.00000	69.05192				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.03597				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		38.21048	100.00000	37.93345				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.31724				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.09951	100.00000	15.98279				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.33459				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		49.32707	100.00000	48.86649				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.21806				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.99983				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.32000		142.50046	8.32000	142.40423				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.11848				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.54246				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	100.00000		9.10926	100.00000	8.90568			4,900,000,000,000,000.00	49,000,000,000	30,000,000,000.00	
LGL02	On 13/08/2017	Spot Bond	8.17000		100.11460	8.17000	100.04927				0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.32000		69.79166	8.32000	98.12552				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.83500		110.32631	8.83500	103.60089				0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.35710				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.03500		103.57088	11.03500	103.47972				0.00	0	980,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.48968				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	100.00000		51.52978	100.00000	50.37813			2,470,000,000,000,000.00	24,700,000,000	20,000,000,000.00	
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.81453				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.41443				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.97084				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.28641				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.71651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ07U	On 11/04/2014	Spot Bond	100.00000	69.78967	100.00000	69.39163				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	33.66374	100.00000	32.91391				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000	0.00000	98.87906				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.32191				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.34922				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.42950				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.27482				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.01745				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.74254				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.82638				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.49124				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.93592				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.79653				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.86719				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.01634				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	82.52549	100.00000	81.97896				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	98.23596	100.00000	97.46849				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	85.81215	100.00000	85.22574				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	58.73634	100.00000	58.30584				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	44.10526	100.00000	45.47947				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	14.91429	100.00000	14.80498				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	36.41184	100.00000	36.14496				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.06500	104.67250	8.06500	104.60430				0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.96508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.81870			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.89188			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39185			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39483			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40973			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.16548			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.27480			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.40500		103.75620		7.40500	103.69404			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.13500		108.07867		8.13500	108.00845			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.04000		108.81258		9.04000	108.73417			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.36500		107.71834		5.36500	107.67160			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.70749			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.73602			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.03500		106.57316		9.03500	106.62191			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.83500		104.02502		6.83500	103.96710			0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.17230			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.33000		105.13836		8.33000	105.06806			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12076			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.03000		105.01821		8.03000	104.95046			0.00	0	220,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.84500		106.03737		5.84500	105.98759			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		83.90805		100.00000	83.33333			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	6.88500		106.76721		6.88500	106.70831			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond	7.97500		109.88837		7.97500	109.81834			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		81.29176		100.00000	80.75221			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.67717		100.89771	6.99067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond		100.61875	5.75438	100.61875	7.08205			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.28776			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.32013			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.34181			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.36554			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.38710			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.39774			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.52748			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.67860			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.29499	100.00000	0.29285			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.29499	100.00000	0.29285			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.54500	102.01681	8.54500	101.94725			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		6.73500	100.81798	6.73500	102.27470			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.41677			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.39042			0.00	0	1,500,000,000.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	101.35645			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	102.89582			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.53910			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	102.53456			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.11350			0.00	6,000,000,000	3,000,000,000.00
NBK2A		On 15/09/2015	Spot Bond		6.48500	108.46331	6.48500	108.40595			907,900,000,000.00	140,000,000	890,000,000.00
NBK2B		On 15/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.27120			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond		7.98500	117.39843	7.98500	117.32228			10,380,500,000,000.00	1,300,000,000	680,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond		10.49500	33.42430		10.49500	33.37864			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.03500	104.01958		7.03500	103.96032			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.20847			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.22021			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.45500	101.67758		6.45500	101.62496			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84043			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.23500	105.64891		7.23500	105.58670			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.68348			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.31255			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.65150			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.49247			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.33477			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.14928			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.97452			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.08379			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.12951			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.14174			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01388			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.36790			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	82.07674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05138				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.91076				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.46170				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.50393				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.77305				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72744				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.43864				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.69947				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.65772				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.65719				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.73500	106.16989	7.73500	106.10314			2,784,600,000,000.00		360,000,000	360,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.15158				0.00	260,000,000	130,000,000.00
NED8	On 08/02/2014	Spot Bond	5.62500	102.92724	5.62500	102.88037				0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.38705				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.42000	120.48584	11.42000	120.37680				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.71210				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.37123				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000	161.51366	2.11000	161.43930				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.08500	109.05508	8.08500	108.98464				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.80136				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.19049				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.19049				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.71500	110.60841	8.71500	110.47891				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.24645				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.47615				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.18064			0.00	1,000,000,000	500,000,000.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.16894			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.21743			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		8.91500	110.59711		8.91500	112.21349			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.26594			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21748			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.24651			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.11500	110.58624		9.11500	110.45091			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.34347			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.28532			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.26589			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.63372			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.51566			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.30464			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		4.22500	135.96978		4.22500	135.93056			0.00	0	3,000,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.23500	102.52511		6.23500	102.47413			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		7.80500	123.56537		7.80500	123.48784			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.29500	124.84837		8.29500	124.76430			0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.00500	169.06545		2.00500	168.98907			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.00000	131.76782		9.00000	131.67277			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.25585			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.24907			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.01563			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.01673			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.83795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72167			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.34302			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.73440			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	18.07913		100.00000	17.94805			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	26.77915		100.00000	26.58501			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.01500	105.53549		6.01500	105.48395			0.00	0	100,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	8.67368		100.00000	8.61079			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.00000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	41.34472		100.00000	41.04497			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.10272			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.75759			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.92356			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.15102			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.00438			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69378			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.18764			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.72049			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.70743			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82476			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.75014			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.72286			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.87225			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.78570			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.75133			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.82715			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.78451			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.06784			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.06997			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.07093			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.07307			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.08223			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.08436			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.39087			0.00	560,000,000	140,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01887			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.78500		108.24200		5.78500	108.15676			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.24500		95.63580		5.24500	95.59478			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.74000		39.81087		7.74000	39.78610			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.77000		115.30860		5.78500	115.22567		7,409,485,092,716,000.00	84,139,530,800	93,528,071,400.00	
R158	On 15/09/2015	Spot Bond	5.78500		115.28014		5.78500	115.18936			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.68500		90.08907		5.68500	90.04723			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.78500		121.92813		5.78500	121.83212			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.61500		85.34400		5.61500	85.30484			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.89500		124.93864		7.92000	124.62846		5,521,654,840,868,500.00	99,386,300,300	19,045,497,000.00	
R187P	On 21/12/2026	Spot Bond	7.66000		37.27465		7.66000	37.25169			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.58000		34.95396		7.58000	34.93265			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		280.54665		1.60000	280.42913		3,988,800,000,000.00	2,493,000,000	27,877,558,500.00	
R201	On 21/12/2014	Spot Bond	4.85000		107.47417		4.87500	107.40375		223,439,837,560,000.00	46,070,069,600	18,250,069,600.00	
R202	On 07/12/2033	Spot Bond	2.20000		208.66929		2.20000	208.57169		28,387,040,000,000.00	12,903,200,000	56,560,788,100.00	
R2023	On 28/02/2023	Spot Bond	7.48000		103.16428		7.49500	103.00096		1,300,478,700,972,000.00	73,860,788,900	80,074,288,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	6.46000	107.15902	6.47000	107.06756					3,026,410,201,398,000.00	68,484,551,300	31,075,441,900.00
R2030	On 31/01/2030	Spot Bond	8.58500	96.92329	8.58500	96.92548					403,495,000,000,000.00	47,000,000,000	20,200,000,000.00
R2037	On 31/01/2037	Spot Bond	8.88000	98.48324	8.88000	98.41350					2,139,881,976,000,000.00	40,977,700,000	92,680,000,000.00
R204	On 21/12/2018	Spot Bond	6.71500	108.45820	6.71500	108.39951					2,107,044,124,229,500.00	13,781,701,300	635,711,133,300.00
R2048	On 28/02/2048	Spot Bond	8.98000	99.11347	8.98000	99.04134					1,015,819,249,626,000.00	13,120,183,700	82,918,183,700.00
R206	On 15/01/2014	Spot Bond	5.15000	102.70661	5.17500	102.65838					17,098,000,000,000.00	3,320,000,000	79,260,000,000.00
R207	On 15/01/2020	Spot Bond	7.02500	103.30633	7.03500	103.19826					2,026,329,421,130,000.00	88,445,469,200	71,447,600,000.00
R208	On 31/03/2021	Spot Bond	7.20500	98.06395	7.21500	97.95101					1,206,765,258,347,000.00	67,489,973,400	81,968,878,600.00
R209	On 31/03/2036	Spot Bond	8.73500	76.33170	8.75000	76.15978					2,788,066,951,831,000.00	19,183,394,600	28,534,094,600.00
R210	On 31/03/2028	Spot Bond	1.99000	159.23856	1.99000	159.16667					411,930,000,000.00	207,000,000	28,347,000,000.00
R211	On 31/01/2017	Spot Bond	0.28000	128.66163	0.28000	128.62160					28,000,000,000.00	100,000,000	28,976,665,200.00
R212	On 31/01/2022	Spot Bond	1.47500	131.67937	1.44000	131.96612					71,763,470,000,000.00	48,653,200,000	94,843,004,900.00
R213	On 28/02/2031	Spot Bond	8.55000	87.36337	8.57500	87.10213					1,321,149,081,420,000.00	54,520,360,400	51,019,760,400.00
R214	On 28/02/2041	Spot Bond	8.90000	76.68290	8.90000	76.62758					1,358,267,374,130,000.00	52,614,311,700	27,162,200,000.00
R225C	On 15/03/2014	Spot Bond	4.73500	98.32899	4.73500	98.29137					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.84500	95.95794	4.84500	95.91988					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.84500	92.45383	5.84500	92.40970					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.68500	90.08907	5.68500	90.04723					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.60500	87.76019	5.60500	87.71999					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.61500	85.34400	5.61500	85.30484					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.91000	99.37173	4.91000	99.33189					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.93000	96.98584	4.93000	96.94713					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.88000	94.70479	4.88000	94.66737					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.75500	91.17474	5.75500	91.13235					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.62500	88.86333	5.62500	88.82293					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	5.60500	86.47662	5.60500	86.43745			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	5.66500	83.96575	5.66500	83.92731			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.44500	79.44045	6.44500	79.39916			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.49500	76.80667	6.49500	76.76644			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.72000	73.64467	6.72000	73.60478			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.70000	71.32139	6.70000	71.28288			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.68000	69.08478	6.68000	69.04758			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.67000	66.89159	6.67000	66.85562			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	6.99500	63.39827	6.99500	63.36255			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	6.97500	61.34029	6.97500	61.30582			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.13500	58.57843	7.13500	58.54478			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.10500	56.69397	7.10500	56.66154			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.07500	54.88605	7.07500	54.85478			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.04500	53.15120	7.04500	53.12105			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.00500	51.53404	7.00500	51.50497			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.96500	49.98544	6.96500	49.95739			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.86000	44.06979	7.86000	44.04195			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.82000	42.58536	7.82000	42.55859			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.78000	41.16681	7.78000	41.14106			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.74000	39.81087	7.74000	39.78610			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.70000	38.51446	7.70000	38.49061			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.66000	37.27465	7.66000	37.25169			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.62000	36.08869	7.62000	36.06658			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.58000	34.95396	7.58000	34.93265			0.00		0	0.00	
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.24283			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41121			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.44065			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.43118			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.33827			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.32624		100.00000	12.23687			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.61357		100.00000	3.58737			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.93606			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.84247			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.99644			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57373			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.94220			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.24172			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58006			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.79047			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.25667			0.00	400,000,000	200,000,000.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.32184			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.14156			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.92872			0.00	400,000,000	200,000,000.00
RES23	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.11668			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.96467			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.41114			0.00	0	900,000,000.00
RES26	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.32463			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20057			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.06579			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.65680			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85706			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.96880			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.97222			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.97222			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.96806			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.08596			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37031			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.22282			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	105.47493		12.35000	105.37195			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.15220			0.00	400,000,000	200,000,000.00
RP020		On 12/02/2020	Spot Bond	100.00000	11.57470		100.00000	14.26161			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.05267			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.56165			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.73396			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.31917			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.35246			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	94.60154		100.00000	93.87755			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.49526			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.69017		100.00000	1.67779			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	9.19357		100.00000	9.12692			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	13.55262		100.00000	13.45437			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	11.78182		100.00000	11.73857			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	106.91990			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	100.07879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond		8.51500	108.29167		8.51500	108.21728			13,273,260,338,000.00	1,558,809,200	1,228,809,200.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94735			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.08500	114.91156		7.08500	114.84636			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.34915			0.00	0	217,000,000.00
SBK14	On 01/12/2017	Spot Bond		8.52000	107.96025		8.52000	107.88644			30,501,600,000,000.00	3,580,000,000	3,290,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.17591			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.91238			0.00	1,720,000,000	2,146,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.03794			0.00	2,440,000,000	1,220,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.16370			0.00	0	150,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.16073			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.03500	108.04216		7.03500	107.98128			15,617,700,000,000.00	2,220,000,000	2,260,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.31500	100.87660		8.31500	100.80890			0.00	0	460,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.88000	131.32237		1.88000	131.26209			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.24500	112.55522		7.24500	112.48885			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.10500	112.81270		7.10500	112.74745			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.03500	112.94175		7.03500	112.87705			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.87000	102.36829		7.87000	102.30283			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.18000	112.67467		7.18000	112.60882			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.14500	112.73906		7.14500	112.67348			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.81852			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74849			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.88964			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.55308			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	101.19152		100.00000	100.36882			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.52000	105.61403		7.52000	105.54944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.90349			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.58143			0.00	100,000,000	50,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.70973			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.73626			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.86500	110.88889		8.86500	110.81006			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.57000	108.17895		9.57000	108.09654			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.57197			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.59011			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.51437			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.23960			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.20500	106.86378		8.20500	106.79375			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.62000	100.43939		8.62000	100.37031			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.91500	102.23400		8.91500	102.16134			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		6.96500	114.40195		6.96500	114.33812			0.00	0	1,860,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.13000	132.70492		2.13000	268.54981			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.98000	105.48591		0.98000	125.75461			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	108.10000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	6.21466		100.00000	6.16911			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	154.70262		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.55000	110.26566		1.55000	123.54556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.56392		6.50000	100.51092			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.90991			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.59978			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.03971			0.00	10,000,000,000	4,600,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.57000		103.59492		8.57000	103.52370			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.69904			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.40761			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.67460			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.64113			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.03129			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.08500		108.44700		7.08500	108.38546			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.31500		110.71713		8.31500	103.31792			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.87000		102.36829		7.87000	102.30283			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.37106			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.29363			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.43296			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.30352			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	100.00000		9.10926		100.00000	8.90568		5,210,000,000,000,000.00	52,100,000,000	52,100,000,000.00	
SSA01	On 28/06/2016	Spot Bond	7.57000		108.23513		7.57000	108.16923			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.53211			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.50540			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.29207			0.00	0	400,000,000.00
SSA06	On 16/04/2020	Spot Bond	8.89500		96.38124		8.89500	96.31214			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.17379			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.13425			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.82300	89.54070		8.82300	89.47701			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.88500	89.23286		8.88500	89.16895			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.12000	106.06477		6.12000	106.01238			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.29500	97.20491		8.29500	97.14053			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84867			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.65000	103.09803		7.65000	103.03390			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.68500	113.58997		6.68500	113.52808			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.58000	101.59048		2.58000	101.84346			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.66500	103.37169		7.66500	104.24991			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.80001			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.68487			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.25714			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.34000	111.73739		9.34000	112.41147			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.02814			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.02781			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.80099			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.91278			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.91342			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.78174			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.72424			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.72413			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.70915			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.66631			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.60744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1022	On 29/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.56408			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.41863			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.28741			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.79122			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.69495			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.68810			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.68939			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.24500		112.25304		6.24500	112.19616			1,634,775,507,500.00	261,773,500	261,773,500.00
SZ25	On 30/09/2025	Spot Bond	8.48000		104.70135		8.48000	104.62971			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		64.52977		100.00000	64.10458			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		55.34442		100.00000	54.94316			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		22.20707		100.00000	22.04607			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.38500		101.60769		6.38500	101.55562			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.23031			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.95364			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.61203			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.09774			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.03462			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.34887			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.06548			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.03500		106.39416		7.03500	106.33421			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.87165			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.18857			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.26184			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.21035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.21674			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.30104		7.83000	102.19433			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20684			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21483			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.01245			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.20684			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.21483			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.06232		7.16000	101.90351			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.23045			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22917			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.25969			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25557			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.37923			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.36517			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.20652			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.21674			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	97.59866		8.73000	102.27547			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.23108			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.25906			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.25491				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.01498	101.06155	5.97096				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.20556				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	104.38978				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.23427				0.00	0	1,000,000,000.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.24699				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.38047				0.00	3,300,000,000	1,650,000,000.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.24394				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.24924				0.00	15,000,000,000	15,000,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.25302				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.24924				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.25302				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.25491				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.24697				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.25302				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.27380				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.27380				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.27380				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.30397				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.31151				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.30209				0.00	7,200,000,000	3,600,000,000.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.45216				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.46149				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.45776				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.58857			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.63500		106.06937		7.63500	106.00388			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.21000		98.18783		7.21000	98.10708			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.37000		110.81876		7.37000	110.75339			2,777,734,575,000.00	376,897,500	6,061,897,500.00
TN20	On 17/09/2020	Spot Bond	8.24500		113.01851		8.24500	112.94286			39,872,370,647,500.00	4,835,945,500	13,095,945,500.00
TN23	On 06/11/2023	Spot Bond	8.56500		120.15947		8.56500	114.68349			10,034,113,338,000.00	1,171,525,200	8,841,525,200.00
TN25	On 19/08/2025	Spot Bond	8.96000		105.84511		8.96000	105.76951			0.00	0	13,700,000,000.00
TN27	On 14/11/2027	Spot Bond	8.99500		103.45436		8.99500	103.38018			14,212,100,000,000.00	1,580,000,000	7,290,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.61387			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.25616			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.56022			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.40157			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.44213			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.44631			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.64655			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.06191			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.41958			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.43657			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.44674			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.11071		10.00000	100.02767			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.10795		9.75000	100.02698			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.10730		100.00000	10.02672			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.53859			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.51646			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.41451			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.78749			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.17374			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.91189			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.14452			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.94801			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.90937			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.68632			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	94.66467			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	100.00000	67.09559		100.00000	100.00000		3,000,000,000,000,000.00	30,000,000,000	15,000,000,000.00	
TWC024		On 11/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.22181			0.00	0	0.00
TWC025		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.13137			0.00	0	0.00
TWC026		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.10404			0.00	0	0.00
TWC028		On 04/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.31734			0.00	0	0.00
TWC029		On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.29490			0.00	0	0.00
TWC030		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.23592			0.00	0	0.00
TWC031		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.20643			0.00	0	0.00
TWC032		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.08847			0.00	0	0.00
TWCJ05		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.31491			0.00	0	0.00
TWCJ06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.23788			0.00	0	0.00
TWCM05		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.14192			0.00	0	0.00
TWCM06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.20720			0.00	0	0.00
UG21		On 02/03/2021	Spot Bond	8.61500	112.99212		8.61500	112.91316			0.00	0	0.00
UTR041		On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.57737			0.00	0	0.00
UTR042		On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.22334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.55823			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		8.81000	105.84700		8.81000	105.77139			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	100.92672		100.00000	100.11060			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	101.03829		100.00000	100.22128			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	101.07550		100.00000	100.25818			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.50340			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.51236			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.88261			0.00	1,110,000,000	555,000,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.87796			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.87785			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56504			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.58247			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	129.85000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.14500	120.25660		6.14500	120.19728			0.00	0	9,690,000,000.00
WS05	On 01/08/2018	Spot Bond		0.76000	240.79364		0.76000	240.70930			0.00	0	3,222,400,000.00
WSP1	On 28/05/2015	Spot Bond		6.08500	108.19554		6.08500	108.14268			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		6.97500	110.20002		6.97500	110.13844			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.27000	111.70775		7.27000	111.64274			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.66000	110.71741		7.66000	110.64958			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.75500	110.92906		7.75500	110.86027			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond		4.91000	99.65147		4.91000	99.61141			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		5.73500	91.06718		5.73500	91.02521			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.90000	98.06477		4.90000	98.02605			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		4.91000	96.87325		4.91000	96.83495			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.66500	89.64887		5.66500	89.60761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	4.89000	94.95899		4.89000	94.92160			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.73500	91.05319		5.73500	91.01122			86,025,000,000,000.00	15,000,000,000	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.66000	67.92565		6.66000	67.88878			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	25.72238		100.00000	25.57625			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.61518		100.00000	13.53783			0.00	0	0.00

Total for j-Bonds : 59,076,444,561,942,000.00 | 5,086,610,700 | 32 566 666 200.00

Grand Total: 59,076,450,623,310,800.00 | 5,086,664,098 | 32 568 739 511.00